Update of Annual Statement Contact on Jurat page. Correction of classifications on Schedule S Pt1-Sn1, Pt 2, and Pt 3-Sn1

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address www.motoristsgroup.com

Statutory Statement Contact Cynthia Jo Feldner (Name), 614-225-1534 (Area Code) (Telephone Number)
cindi.feldner@motoristsgroup.com (E-mail Address), 614-225-8365 (FAX Number)

OFFICERS

President David Lynn Kaufman Treasurer Michael Lee Wiseman
Secretary Susan Elizabeth Haack

OTHER

Peter Alan Hitchcock Vice President
Charles Arthur Wickert Sr. Vice President

DIRECTORS OR TRUSTEES

Susan Elizabeth Haack
David Lee Kaufman
Michael Lee Wiseman

State of Ohio
County of Franklin
SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

David L. Kaufman	Susan E. Haack	Michael L. Wiseman
Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 25th day of April, 2014

a. Is this an original filing? Yes [ ] No [X]
b. If no,
1. State the amendment number 3
2. Date filed 04/29/2014
3. Number of pages attached 5

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,201,224	0.475	2,201,224		2,201,224	0.475
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	2,199,185	0.475	2,199,185		2,199,185	0.475
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	19,047,858	4.111	19,047,858		19,047,858	4.111
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	12,848,346	2.773	12,848,346		12,848,346	2.773
1.43 Revenue and assessment obligations	89,352,600	19.285	89,352,600		89,352,600	19.285
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	14,792,762	3.193	14,792,762		14,792,762	3.193
1.512 Issued or guaranteed by FNMA and FHLMC	21,923,716	4.732	21,923,716		21,923,716	4.732
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,739,712	2.318	10,739,712		10,739,712	2.318
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	13,636,118	2.943	13,636,118		13,636,118	2.943
1.523 All other	35,002,494	7.555	35,002,494		35,002,494	7.555
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	184,134,832	39.743	184,134,832		184,134,832	39.743
2.2 Unaffiliated non-U.S. securities (including Canada)	16,488,408	3.559	16,488,408		16,488,408	3.559
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	602,197	0.130	602,197		602,197	0.130
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	13,424,444	2.897	13,424,444		13,424,444	2.897
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	6,966,000	1.503	6,966,000		6,966,000	1.503
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans	12,806,988	2.764	12,806,988		12,806,988	2.764
7. Derivatives		0.000				0.000
8. Receivables for securities	14,507	0.003	14,507		14,507	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,137,601	1.541	7,137,601		7,137,601	1.541
11. Other invested assets		0.000				0.000
12. Total invested assets	463,318,993	100.000	463,318,993		463,318,993	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		92,460
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(20,169)	
	5.2 Totals, Part 3, Column 9		(20,169)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		72,291
12.	Deduct total nonadmitted amounts		72,291
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		403,664,720
2.	Cost of bonds and stocks acquired, Part 3, Column 7		123,843,663
3.	Accrual of discount		279,124
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	199,749	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	3,125,723	
	4.4. Part 4, Column 11	(388,234)	2,937,238
5.	Total gain (loss) on disposals, Part 4, Column 19		1,836,041
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		87,570,921
7.	Deduct amortization of premium		1,483,954
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	9,907	
	9.4. Part 4, Column 13	136,107	146,014
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		443,359,898
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		443,359,898

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	22,462,128	23,701,822	22,510,025	22,084,078
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	22,462,128	23,701,822	22,510,025	22,084,078
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	20,473,729	21,866,580	20,502,908	20,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	19,510,755	19,854,053	19,564,593	19,000,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	108,355,200	110,646,968	108,836,124	104,876,323
	8. United States	226,476,622	226,616,561	228,800,771	217,682,785
Industrial and Miscellaneous and	9. Canada	2,529,043	2,665,107	2,551,465	2,365,000
Hybrid Securities (unaffiliated)	10. Other Countries	22,559,780	22,190,224	22,642,047	21,661,000
	11. Totals	251,565,445	251,471,892	253,994,283	241,708,785
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	422,367,257	427,541,315	425,407,933	407,769,186
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	20,881,984	20,881,984	15,364,800	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	110,657	110,657	81,118	
	23. Totals	20,992,641	20,992,641	15,445,918	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	20,992,641	20,992,641	15,445,918	
	26. Total Stocks	20,992,641	20,992,641	15,445,918	
	27. Total Bonds and Stocks	443,359,898	448,533,956	440,853,851	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	4,039,370	9,253,999	4,043,865	2,740,519	2,384,375	22,462,128	5.3	38,734,509	9.8	22,462,128	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	4,039,370	9,253,999	4,043,865	2,740,519	2,384,375	22,462,128	5.3	38,734,509	9.8	22,462,128	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		1,055,291	4,333,039	6,977,156	8,108,244	20,473,730	4.8	20,693,768	5.3	20,473,730	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		1,055,291	4,333,039	6,977,156	8,108,244	20,473,730	4.8	20,693,768	5.3	20,473,730	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1			3,639,979	5,108,368	10,762,409	19,510,756	4.6	12,566,714	3.2	18,010,755	1,500,001
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals			3,639,979	5,108,368	10,762,409	19,510,756	4.6	12,566,714	3.2	18,010,755	1,500,001
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	5,365,896	16,999,642	28,612,415	21,058,936	34,555,398	106,592,287	25.0	100,520,216	25.6	106,592,287	
5.2 NAIC 2	66,247	306,390	454,749		935,526	1,762,912	0.4	892,461	0.2	935,526	827,386
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	5,432,143	17,306,032	29,067,164	21,058,936	35,490,924	108,355,199	25.4	101,412,677	25.8	107,527,813	827,386

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	12,048,008	48,332,750	67,412,541	17,921,220	63,191,037	208,905,556	49.0	177,652,045	45.2	191,673,049	17,232,507
6.2 NAIC 2	2,890,727	4,059,780	17,184,290	1,556,862	7,288,373	32,980,032	7.7	29,743,647	7.6	30,510,383	2,469,649
6.3 NAIC 3	84,687	1,846,847	4,027,714	273,391		6,232,639	1.5	4,957,446	1.3	5,254,878	977,761
6.4 NAIC 4	16,261	2,819,839	3,482,615	408,469		6,727,184	1.6	7,331,163	1.9	5,505,739	1,221,445
6.5 NAIC 5		176,977	210,586			387,563	0.1	178,993	0.0	210,586	176,977
6.6 NAIC 6								72,585	0.0		
6.7 Totals	15,039,683	57,236,193	92,317,746	20,159,942	70,479,410	255,232,974	59.9	219,935,879	55.9	233,154,635	22,078,339
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 21,453,274	75,641,682	108,041,839	53,806,199	119,001,463	377,944,457	88.7	XXX	XXX	359,211,949	18,732,508
9.2 NAIC 2	(d) 2,956,974	4,366,170	17,639,039	1,556,862	8,223,899	34,742,944	8.2	XXX	XXX	31,445,909	3,297,035
9.3 NAIC 3	(d) 84,687	1,846,847	4,027,714	273,391		6,232,639	1.5	XXX	XXX	5,254,878	977,761
9.4 NAIC 4	(d) 16,261	2,819,839	3,482,615	408,469		6,727,184	1.6	XXX	XXX	5,505,739	1,221,445
9.5 NAIC 5	(d)	176,977	210,586			(c) 387,563	0.1	XXX	XXX	210,586	176,977
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	24,511,196	84,851,515	133,401,793	56,044,921	127,225,362	(b) 426,034,787	100.0	XXX	XXX	401,629,061	24,405,726
9.8 Line 9.7 as a % of Col. 6	5.8	19.9	31.3	13.2	29.9	100.0	XXX	XXX	XXX	94.3	5.7
10. Total Bonds Prior Year											
10.1 NAIC 1	32,571,845	73,205,471	95,615,222	52,621,668	96,153,046	XXX	XXX	350,167,252	89.0	344,666,586	5,500,666
10.2 NAIC 2	1,487,123	4,236,724	18,962,225	1,143,344	4,806,692	XXX	XXX	30,636,108	7.8	27,262,330	3,373,778
10.3 NAIC 3	117,925	2,003,900	2,514,298	186,261	135,062	XXX	XXX	4,957,446	1.3	4,471,058	486,388
10.4 NAIC 4	107,797	3,401,590	3,631,562	190,214		XXX	XXX	7,331,163	1.9	5,719,215	1,611,948
10.5 NAIC 5		84,290	94,703			XXX	XXX	(c) 178,993	0.0	178,993	
10.6 NAIC 6	2,087	9,555	15,198	45,745		XXX	XXX	(c) 72,585	0.0	72,585	
10.7 Totals	34,286,777	82,941,530	120,833,208	54,187,232	101,094,800	XXX	XXX	(b) 393,343,547	100.0	382,370,767	10,972,780
10.8 Line 10.7 as a % of Col. 8	8.7	21.1	30.7	13.8	25.7	XXX	XXX	100.0	XXX	97.2	2.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	18,047,810	69,811,323	100,856,793	52,994,561	117,501,461	359,211,948	84.3	344,666,586	87.6	359,211,948	XXX
11.2 NAIC 2	2,749,385	3,417,271	16,556,540	498,814	8,223,899	31,445,909	7.4	27,262,330	6.9	31,445,909	XXX
11.3 NAIC 3	84,687	1,716,711	3,180,089	273,391		5,254,878	1.2	4,471,058	1.1	5,254,878	XXX
11.4 NAIC 4	16,261	2,438,795	2,642,214	408,469		5,505,739	1.3	5,719,215	1.5	5,505,739	XXX
11.5 NAIC 5			210,586			210,586	0.0	178,993	0.0	210,586	XXX
11.6 NAIC 6								72,585	0.0		XXX
11.7 Totals	20,898,143	77,384,100	123,446,222	54,175,235	125,725,360	401,629,060	94.3	382,370,767	97.2	401,629,060	XXX
11.8 Line 11.7 as a % of Col. 6	5.2	19.3	30.7	13.5	31.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.9	18.2	29.0	12.7	29.5	94.3	XXX	XXX	XXX	94.3	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	3,405,464	5,830,359	7,185,046	811,638	1,500,002	18,732,509	4.4	5,500,666	1.4	XXX	18,732,509
12.2 NAIC 2	207,589	948,899	1,082,499	1,058,048		3,297,035	0.8	3,373,778	0.9	XXX	3,297,035
12.3 NAIC 3		130,136	847,625			977,761	0.2	486,388	0.1	XXX	977,761
12.4 NAIC 4		381,044	840,401			1,221,445	0.3	1,611,948	0.4	XXX	1,221,445
12.5 NAIC 5		176,977				176,977	0.0			XXX	176,977
12.6 NAIC 6										XXX	
12.7 Totals	3,613,053	7,467,415	9,955,571	1,869,686	1,500,002	24,405,727	5.7	10,972,780	2.8	XXX	24,405,727
12.8 Line 12.7 as a % of Col. 6	14.8	30.6	40.8	7.7	6.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.8	1.8	2.3	0.4	0.4	5.7	XXX	XXX	XXX	XXX	5.7

(a) Includes $ 5,633,309 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 642,368 current year, $ 160,231 prior year of bonds with Z designations and $ ...., current year $ .... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ ...., current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	676,206	2,025,659	450,167		544,315	3,696,347	0.9	13,492,916	3.4	3,696,347	
1.2 Residential Mortgage-Backed Securities	3,363,164	7,228,340	3,593,698	2,740,519	1,840,060	18,765,781	4.4	25,241,593	6.4	18,765,781	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	4,039,370	9,253,999	4,043,865	2,740,519	2,384,375	22,462,128	5.3	38,734,509	9.8	22,462,128	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		1,055,291	4,333,039	6,977,156	8,108,244	20,473,730	4.8	20,693,768	5.3	20,473,730	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		1,055,291	4,333,039	6,977,156	8,108,244	20,473,730	4.8	20,693,768	5.3	20,473,730	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			3,639,979	5,108,368	10,762,409	19,510,756	4.6	12,566,714	3.2	18,010,755	1,500,001
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals			3,639,979	5,108,368	10,762,409	19,510,756	4.6	12,566,714	3.2	18,010,755	1,500,001
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	66,247	6,895,975	22,065,679	16,920,640	32,061,379	78,009,920	18.3	67,473,346	17.2	77,182,534	827,386
5.2 Residential Mortgage-Backed Securities	5,365,896	10,410,057	7,001,485	4,138,296	3,429,545	30,345,279	7.1	33,939,332	8.6	30,345,279	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	5,432,143	17,306,032	29,067,164	21,058,936	35,490,924	108,355,199	25.4	101,412,678	25.8	107,527,813	827,386
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	7,996,546	26,346,042	65,899,254	17,802,820	70,479,410	188,524,072	44.3	179,494,837	45.6	181,699,932	6,824,140
6.2 Residential Mortgage-Backed Securities		499,290				499,290	0.1	499,104	0.1	499,290	
6.3 Commercial Mortgage-Backed Securities	4,306,428	18,949,248	19,974,743			43,230,419	10.1	28,506,686	7.2	41,597,500	1,632,919
6.4 Other Loan-Backed and Structured Securities	2,736,708	11,441,612	6,443,749	2,357,122		22,979,191	5.4	11,435,252	2.9	9,357,913	13,621,278
6.5 Totals	15,039,682	57,236,192	92,317,746	20,159,942	70,479,410	255,232,972	59.9	219,935,879	55.9	233,154,635	22,078,337
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	8,738,999	36,322,967	96,388,118	46,808,984	121,955,757	310,214,825	72.8	XXX	XXX	301,063,298	9,151,527
9.2 Residential Mortgage-Backed Securities	8,729,060	18,137,687	10,595,183	6,878,815	5,269,605	49,610,350	11.6	XXX	XXX	49,610,350	
9.3 Commercial Mortgage-Backed Securities	4,306,428	18,949,248	19,974,743			43,230,419	10.1	XXX	XXX	41,597,500	1,632,919
9.4 Other Loan-Backed and Structured Securities	2,736,708	11,441,612	6,443,749	2,357,122		22,979,191	5.4	XXX	XXX	9,357,913	13,621,278
9.5 Totals	24,511,195	84,851,514	133,401,793	56,044,921	127,225,362	426,034,785	100.0	XXX	XXX	401,629,061	24,405,724
9.6 Line 9.5 as a % of Col. 6	5.8	19.9	31.3	13.2	29.9	100.0	XXX	XXX	XXX	94.3	5.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	15,603,073	38,094,945	96,213,003	45,356,100	98,454,460	XXX	XXX	293,721,581	74.7	286,409,773	7,311,808
10.2 Residential Mortgage-Backed Securities	11,411,404	24,496,448	13,608,482	7,523,355	2,640,340	XXX	XXX	59,680,029	15.2	59,680,029	
10.3 Commercial Mortgage-Backed Securities	2,318,410	16,677,470	9,510,806			XXX	XXX	28,506,686	7.2	26,854,249	1,652,437
10.4 Other Loan-Backed and Structured Securities	4,953,891	3,672,666	1,500,918	1,307,777		XXX	XXX	11,435,252	2.9	9,426,718	2,008,534
10.5 Totals	34,286,778	82,941,529	120,833,209	54,187,232	101,094,800	XXX	XXX	393,343,548	100.0	382,370,769	10,972,779
10.6 Line 10.5 as a % of Col. 8	8.7	21.1	30.7	13.8	25.7	XXX	XXX	100.0	XXX	97.2	2.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	7,343,889	34,975,897	91,478,770	46,808,984	120,455,756	301,063,296	70.7	286,409,773	72.8	301,063,296	XXX
11.2 Residential Mortgage-Backed Securities	8,729,061	18,137,687	10,595,183	6,878,815	5,269,605	49,610,351	11.6	59,680,029	15.2	49,610,351	XXX
11.3 Commercial Mortgage-Backed Securities	3,631,149	18,140,773	19,825,578			41,597,500	9.8	26,854,249	6.8	41,597,500	XXX
11.4 Other Loan-Backed and Structured Securities	1,194,045	6,129,742	1,546,692	487,434		9,357,913	2.2	9,426,718	2.4	9,357,913	XXX
11.5 Totals	20,898,144	77,384,099	123,446,223	54,175,233	125,725,361	401,629,060	94.3	382,370,769	97.2	401,629,060	XXX
11.6 Line 11.5 as a % of Col. 6	5.2	19.3	30.7	13.5	31.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.9	18.2	29.0	12.7	29.5	94.3	XXX	XXX	XXX	94.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,395,110	1,347,070	4,909,348		1,500,001	9,151,529	2.1	7,311,808	1.9	XXX	9,151,529
12.2 Residential Mortgage-Backed Securities	(1)					(1)	0.0			XXX	(1)
12.3 Commercial Mortgage-Backed Securities	675,279	808,475	149,165			1,632,919	0.4	1,652,437	0.4	XXX	1,632,919
12.4 Other Loan-Backed and Structured Securities	1,542,663	5,311,870	4,897,057	1,869,688		13,621,278	3.2	2,008,534	0.5	XXX	13,621,278
12.5 Totals	3,613,051	7,467,415	9,955,570	1,869,688	1,500,001	24,405,725	5.7	10,972,779	2.8	XXX	24,405,725
12.6 Line 12.5 as a % of Col. 6	14.8	30.6	40.8	7.7	6.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.8	1.8	2.3	0.4	0.4	5.7	XXX	XXX	XXX	XXX	5.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,922,664	8,922,664			
2. Cost of short-term investments acquired	135,918,566	135,918,566			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	141,173,703	141,173,703			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,667,527	3,667,527			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,667,527	3,667,527			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Broad Street Brokerage Insurance Agency, LLC		Columbus	Ohio			12/27/2001		319,290	72,291	72,291	(20,169)							100.000
4399999. Any Other Class of Assets - Affiliated									319,290	72,291	72,291	(20,169)							XXX
4499999. Total - Unaffiliated																			XXX
4599999. Total - Affiliated									319,290	72,291	72,291	(20,169)							XXX
4699999 - Totals									319,290	72,291	72,291	(20,169)							XXX

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3133XG-AY-0	Federal Home Loan Bank	SD			1Z	546,890	115.6840	578,420	500,000	544,315		(1,067)			5.500	4.849	JJ	12,681	27,500	06/30/2011	07/15/2036
64908Q-AA-9	New Valley Generation V TVA			2	1FE	949,383	110.2360	1,049,627	952,164	950,808		197			4.929	4.968	JJ	21,641	46,932	10/05/2005	01/15/2021
912828-CJ-7	U S Treasury Notes	SD			1	604,617	101.7110	610,266	600,000	600,167		(629)			4.750	4.645	MN	3,700	28,500	03/23/2005	05/15/2014
912828-DM-9	U S Treasury Notes	SD			1	1,608,125	104.2540	1,668,064	1,600,000	1,601,058		(953)			4.000	3.936	FA	24,174	64,000	06/03/2005	02/15/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,709,015	XXX	3,906,377	3,652,164	3,696,347		(2,452)			XXX	XXX	XXX	62,196	166,932	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200K-NJ-2	GNMA Pool #603493			2	1	771,806	113.7390	857,348	753,785	770,170		342			5.500	4.825	MON	3,455	41,458	01/21/2004	03/15/2033
36200N-AC-5	GNMA Pool #604903			2	1	259,659	110.5690	281,559	254,646	259,211		97			5.500	4.994	MON	1,167	14,005	09/21/2004	01/15/2034
36201S-VT-3	GNMA Pool #592026			2	1	324,058	110.7070	350,379	316,492	322,948		178			5.500	5.087	MON	1,451	17,407	02/01/2004	06/15/2033
36201Y-LG-9	GNMA Pool #607027			2	1	662,868	112.2930	724,652	645,323	661,336		800			5.500	4.778	MON	2,958	35,493	01/20/2004	01/15/2034
36205X-D5-0	GNMA Pool #403424			2	1	383,885	111.0770	416,452	374,922	383,261		33			5.500	4.655	MON	1,718	20,621	02/01/2004	10/15/2033
36206L-EC-9	GNMA Pool #414231			2	1	458,260	107.0770	482,252	450,379	456,145		(172)			8.000	7.969	MON	3,003	36,030	08/14/1996	08/15/2035
3620A2-KL-9	GNMA Pool #716799			2	1	384,882	108.5300	402,857	371,194	384,492		(60)			5.000	3.499	MON	1,547	18,560	03/30/2009	04/15/2039
3620AD-NY-4	GNMA Pool #726807			2	1	807,506	108.7940	857,614	788,291	806,892		(164)			5.000	4.305	MON	3,285	39,414	08/19/2009	09/15/2039
36217X-BW-9	GNMA Pool #206253			2	1	1,093	101.7700	1,047	1,029	1,042		(5)			9.500	8.452	MON	8	98	04/30/1987	03/15/2017
362194-KB-7	GNMA Pool #266790			2	1	873,963	108.0480	890,848	824,493	855,663		(1,348)			9.000	8.543	MON	6,184	74,204	10/01/1992	08/15/2031
36241K-V8-8	GNMA Pool #782439			2	1	161,315	108.6250	168,793	155,391	161,136		(14)			5.000	2.780	MON	647	7,770	01/08/2009	10/15/2038
36241L-L3-8	GNMA Pool #783046			2	1	5,007,964	104.2550	5,014,969	4,810,291	5,002,496		(738)			4.000	2.942	MON	16,034	192,412	10/06/2010	08/15/2040
36290R-V3-4	GNMA Pool #615434			2	1	568,988	109.9110	613,400	558,088	568,276		475			5.500	4.773	MON	2,558	30,695	12/01/2004	08/15/2033
36290S-P5-4	GNMA Pool #616144			2	1	404,152	111.0770	437,038	393,455	403,476		527			5.500	4.498	MON	1,803	21,640	01/20/2004	12/15/2033
36291B-D5-3	GNMA Pool #623024			2	1	372,982	110.9350	402,816	363,110	372,476		321			5.500	4.223	MON	1,664	19,971	01/20/2004	01/15/2034
36291K-BU-0	GNMA Pool #630151			2	1	204,772	110.8750	222,658	200,819	204,224		24			5.500	5.185	MON	920	11,045	09/14/2004	07/15/2034
36291P-BC-9	GNMA Pool #633735			2	1	1,838,225	110.8760	2,004,020	1,807,442	1,836,515		296			5.500	4.806	MON	8,284	99,409	10/05/2004	10/15/2034
36291T-AQ-1	GNMA Pool #637715			2	1	544,943	110.8760	591,277	533,278	543,807		(520)			5.500	5.028	MON	2,444	29,330	12/06/2004	12/15/2034
36295Q-CN-8	GNMA Pool #676977			2	1	366,449	108.4310	383,849	354,003	366,031		(46)			5.000	2.266	MON	1,475	17,700	04/17/2009	05/15/2038
36297G-2Q-2	GNMA Pool #711883			2	1	433,397	108.5100	461,694	425,486	433,167		(24)			5.000	4.152	MON	1,773	21,274	03/04/2009	04/15/2039
38376G-BE-9	Government National Mtg Assn CMO			2	1	2,247,891	108.0150	2,430,338	2,250,000	2,247,477		(104)			4.570	4.602	MON	8,569	102,825	10/07/2009	03/16/2051
38376G-M8-0	Government National Mtg Assn CMO			2	1	1,721,953	99.9770	1,799,586	1,800,000	1,725,542		1,422			3.933	4.215	MON	5,900	71,679	04/05/2011	08/16/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,801,009	XXX	19,795,445	18,431,915	18,765,781		1,318			XXX	XXX	XXX	76,847	923,040	XXX	XXX
0599999. Total - U.S. Government Bonds						22,510,025	XXX	23,701,822	22,084,078	22,462,128		(1,134)			XXX	XXX	XXX	139,043	1,089,972	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5G-5	California St BAB				1FE	2,292,436	130.0160	2,860,352	2,200,000	2,286,961		(1,200)			7.550	7.206	AO	41,525	166,100	04/27/2009	04/01/2039
20772G-F4-5	Connecticut St Ser A			2	1FE	2,000,000	112.4210	2,248,420	2,000,000	2,000,000					5.850	5.850	MS	34,450	117,000	04/17/2008	03/15/2032
373383-X3-7	Georgia St Ser C			1	1FE	1,061,361	101.7630	1,068,512	1,050,000	1,055,291		(2,290)			5.250	4.998	MS	18,375	55,125	03/25/2011	03/01/2026
419791-YW-2	Hawaii St Ser DX				1FE	1,910,165	111.6770	2,121,863	1,900,000	1,908,689		(367)			5.510	5.465	FA	43,621	104,690	02/10/2010	02/01/2029
452151-LE-1	Illinois St			1	1FE	936,965	97.1960	971,960	1,000,000	953,465		3,663			4.950	5.592	JD	4,125	49,500	12/22/2008	06/01/2023
452252-FK-0	Illinois St Toll Hwy Auth				1FE	2,068,803	111.3030	2,226,060	2,000,000	2,065,329		(1,715)			5.851	5.580	JD	9,752	117,020	12/05/2011	12/01/2034
57582P-UE-8	Massachusetts St BAB			2	1FE	2,300,000	109.1160	2,509,668	2,300,000	2,300,000					5.456	5.456	JJ	62,744	125,488	12/01/2009	12/01/2039
605580-5X-3	Mississippi St BAB			2	1FE	1,465,037	104.9340	1,364,142	1,300,000	1,455,953		(4,524)			5.245	4.362	MN	11,364	68,185	01/20/2012	11/01/2034
658308-AD-3	North Carolina St BAB				1FE	500,000	104.2410	521,205	500,000	500,000					4.450	4.450	JJ	11,125	22,250	10/15/2010	01/01/2023
677519-WT-3	Ohio St Ser B			1	1FE	2,000,000	101.3710	2,027,420	2,000,000	2,000,000					5.920	5.920	AO	29,600	118,400	10/31/2003	10/01/2023
68608U-SF-4	Oregon St Ser B			1	1FE	550,000	88.7590	488,175	550,000	550,000					3.027	3.027	FA	6,937	7,769	01/17/2013	08/01/2026
68608U-SG-2	Oregon St Ser B			1	1FE	300,000	89.4590	268,377	300,000	300,000					3.227	3.227	FA	4,034	4,518	01/17/2013	08/01/2027
68608U-SJ-6	Oregon St Ser B			1	1FE	300,000	91.1650	273,495	300,000	300,000					3.577	3.577	FA	4,471	5,008	01/17/2013	08/01/2029
70914P-PQ-9	Pennsylvania St BAB			1	1FE	896,880	108.5440	868,352	800,000	879,573		(10,415)			5.850	4.100	JJ	21,580	46,800	04/18/2012	07/15/2030
837147-6A-0	South Carolina St			2	1FE	1,921,261	107.8200	2,048,580	1,900,000	1,918,467		(735)			6.224	6.124	JJ	59,128	118,256	05/19/2009	01/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						20,502,908	XXX	21,866,580	20,100,000	20,473,729		(17,583)			XXX	XXX	XXX	362,831	1,126,109	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						20,502,908	XXX	21,866,580	20,100,000	20,473,729		(17,583)			XXX	XXX	XXX	362,831	1,126,109	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04248N-AA-1	Army Hawaii Family Housing LLC 144A			2	1FE	1,500,000	95.9730	1,439,595	1,500,000	1,500,000					5.524	5.524	JD	3,683	82,860	04/13/2005	06/15/2050
05914F-FF-2	Baltimore Cnty MD BAB				1FE	1,709,928	111.0180	1,887,306	1,700,000	1,708,368		(365)			5.500	5.450	MN	15,583	93,500	10/28/2009	11/01/2028
234667-JA-2	Dallas Cnty TX Hosp Dist BAB Ser B			1	1FE	2,300,000	110.6430	2,544,789	2,300,000	2,300,000					6.171	6.171	FA	53,619	141,933	08/27/2009	08/15/2034
235308-QK-2	Dallas TX ISD BAB				1FE	506,250	109.0160	545,080	500,000	504,447		(626)			4.450	4.282	FA	8,406	22,250	11/16/2010	02/15/2020
249182-AQ-9	Denver CO City & Cnty Arpt BAB			2	1FE	2,565,970	106.0100	2,332,220	2,200,000	2,562,409		(3,561)			6.414	5.243	MN	18,030	70,554	06/13/2013	11/15/2039
249218-BC-1	Denver CO Public Schs Ser B			2	1FE	1,800,000	89.3790	1,608,822	1,800,000	1,800,000					4.242	4.242	JD	3,394	49,207	04/18/2013	12/15/2037
438670-WS-6	Honolulu HI BAB			1	1FE	750,000	109.2950	819,713	750,000	750,000					6.338	6.338	JD	3,961	47,535	12/03/2010	12/01/2032
442331-ST-2	Houston TX Ser B BAB			1	1FE	336,969	110.6280	331,884	300,000	328,976		(3,996)			6.319	4.506	MS	6,319	18,957	12/09/2011	03/01/2030
486063-MG-2	Katy TX ISD BAB			1	1FE	750,000	106.0440	795,330	750,000	750,000					5.999	5.999	FA	16,997	44,993	12/03/2010	02/15/2030
64966J-AS-5	New York NY BAB F-1			1	1FE	1,242,396	110.5960	1,327,152	1,200,000	1,232,729		(3,705)			6.646	6.155	JD	6,646	79,752	03/29/2011	12/01/2031
662523-WY-1	North Slope Boro AK BAB				1FE	1,603,080	109.8370	1,647,555	1,500,000	1,573,826		(9,676)			5.126	4.251	JD	214	76,890	10/26/2010	06/30/2020
815626-GQ-3	Sedgwick Cnty KS Sch Dist BAB Ser B			1	1FE	1,900,000	114.0790	2,167,501	1,900,000	1,900,000					6.220	6.220	AO	29,545	118,180	05/06/2009	10/01/2028
83412P-CN-0	Solano County CA Ser B			1	1FE	2,600,000	92.5810	2,407,106	2,600,000	2,600,000					5.500	5.500	FA	76,664		06/06/2013	08/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						19,564,593	XXX	19,854,053	19,000,000	19,510,755		(21,930)			XXX	XXX	XXX	243,061	846,611	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						19,564,593	XXX	19,854,053	19,000,000	19,510,755		(21,930)			XXX	XXX	XXX	243,061	846,611	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
007110-AB-5	Administrators of Tulane Ed Fd Rev Ser C			1	1FE	802,125	86.2720	690,176	800,000	801,955		(170)			5.000	4.966	AO	10,000	22,000	03/07/2013	10/01/2047
007110-AD-1	Administrators of Tulane Ed Fd Rev			1	1FE	379,596	89.7990	359,196	400,000	379,699		103			5.250	5.584	FA	10,733		06/20/2013	02/15/2048
010869-BZ-7	Alameda CA Corridor Trans Auth Ser C			2	1FE	1,258,345	105.7190	1,162,909	1,100,000	1,176,275		(11,174)			6.500	5.092	AO	17,875	71,500	02/10/2005	10/01/2019
052414-ME-6	Austin TX Elec Utility Sys Rev			2	1FE	1,000,000	101.8790	1,018,790	1,000,000	1,000,000					5.086	5.086	MN	6,499	50,860	06/11/2010	11/15/2025
130795-Z6-7	California St Rev			2	1FE	599,337	120.2220	540,999	450,000	594,787		(2,492)			7.550	5.276	MN	4,341	33,975	02/14/2012	05/15/2040
155675-BZ-3	Central UT Water BAB Ser A			1	1FE	1,500,000	107.3320	1,609,980	1,500,000	1,500,000					5.550	5.550	AO	20,813	83,250	05/27/2010	10/01/2029
167725-AC-4	Chicago IL Transit Auth Rev Ser A			2	1FE	2,039,354	112.5350	1,873,708	1,665,000	2,032,780		(6,030)			6.899	5.342	JD	9,572	114,868	12/04/2012	12/01/2040
16772P-BC-9	Chicago IL Transit Auth Rev			1	1FE	312,453	101.8750	305,625	300,000	310,335		(1,056)			5.250	4.723	JD	1,313	15,750	11/30/2011	12/01/2036
172311-GB-2	Cincinnati OH Wtr Sys BAB Ser B			1	1FE	1,857,690	107.7810	1,940,058	1,800,000	1,837,862		(5,201)			6.458	6.029	JD	9,687	116,244	11/02/2009	12/01/2034
18085P-LL-6	Clark Cnty NV Arpt Rev BAB			1	1FE	1,766,721	107.8780	1,672,109	1,550,000	1,723,269		(27,142)			6.881	4.560	JJ	53,328	106,656	05/10/2012	07/01/2042
196632-GY-3	Colorado Springs CO Utilities BAB D2			2	1FE	1,270,000	112.4380	1,427,963	1,270,000	1,270,000					5.913	5.913	MN	9,595	75,095	11/06/2009	11/15/2029
199112-JB-0	Columbus GA Bldg Auth Rev BAB			1	1FE	1,302,093	105.4670	1,371,071	1,300,000	1,301,643		(223)			5.875	5.850	JJ	38,188	76,375	03/24/2011	01/01/2029
207758-KH-5	Connecticut St Spl Tax Oblig			2	1FE	341,739	105.0200	315,060	300,000	338,562		(1,615)			5.740	4.592	JD	1,435	17,220	12/21/2011	12/01/2029
212257-BT-5	Contra Costa Cnty CA Ser A				1FE	1,133,390	106.2070	1,226,691	1,155,000	1,147,442		2,839			5.010	5.300	JD	4,822	57,866	05/28/2008	06/01/2016
235241-LT-1	Dallas TX Area Rapid Tran BAB			1	1FE	2,516,242	108.0460	2,485,058	2,300,000	2,474,342		(28,755)			6.249	4.616	JD	11,977	143,727	07/09/2012	12/01/2034
25483V-EC-4	District Columbia Ser B Rev			2	2FE	940,592	108.3380	866,704	800,000	935,526		(2,899)			7.625	6.195	AO	15,250	61,000	03/28/2012	10/01/2035
29270C-WJ-0	Energy Northwest WA Rev BAB				1FE	750,000	112.3990	842,993	750,000	750,000					5.710	5.710	JJ	21,413	42,825	12/15/2010	07/01/2024
41422E-BT-9	Harris Cnty TX Met Tran Auth Ser C BAB			1	1FE	1,899,791	111.6510	2,121,369	1,900,000	1,899,382		6			6.875	6.877	MN	21,771	130,625	06/05/2009	11/01/2038
438701-RC-0	Honolulu HI BAB			1	1FE	675,000	106.0270	715,682	675,000	675,000					4.643	4.643	JJ	15,670	31,340	10/27/2010	07/01/2022
45203H-AL-6	Illinois Fin Auth Univ Chicago Rev			1	1FE	544,346	103.0800	566,940	550,000	544,463		83			5.500	5.571	FA	11,428	30,250	05/11/2011	08/15/2041
454898-QY-6	Indiana Mun Pwr Rev Ins BAB			2	1FE	325,596	99.0090	297,027	300,000	324,938		(400)			5.594	5.037	JJ	8,391	16,782	03/30/2012	01/01/2042
46263R-HE-8	IPS Multi-Sch Bldg Corp IN BAB			1	1FE	1,100,000	106.2670	1,168,937	1,100,000	1,100,000					5.731	5.731	JJ	29,069	63,041	09/30/2009	07/15/2029
47770V-AZ-3	JobsOhio Beverage Sys Ser B Rev			2	1FE	1,902,140	92.9870	1,766,753	1,900,000	1,902,111		(30)			4.532	4.524	JJ	43,054	35,878	06/19/2013	01/01/2035
491189-FV-3	Kentucky St Asset/Liability 1st Ser Rev				1FE	800,000	91.4180	731,344	800,000	800,000					2.668	2.668	AO	5,336	13,044	02/07/2013	04/01/2021
56052E-5X-2	Main St Hsg Auth Ser C Rev			1	1FE	300,000	91.8610	275,583	300,000	300,000					3.843	3.843	MN	1,473	7,078	03/07/2013	11/15/2027
575832-TX-8	Massachusetts St College Ser C BAB			2	1FE	1,900,000	109.1340	2,073,546	1,900,000	1,900,000					5.932	5.932	MN	18,785	112,708	12/09/2009	05/01/2040
576000-LP-6	Massachusetts St Sch Bldg Auth Rev Ser B			1	1FE	528,685	103.9140	519,570	500,000	523,583		(2,506)			5.000	4.281	AO	5,278	25,000	11/30/2011	10/15/2041
592481-CA-1	Met Saint Louis MO BAB Rev Ser B			2	1FE	488,165	111.3640	428,751	385,000	485,546		(2,202)			5.856	4.175	MN	3,758	22,546	10/22/2012	05/01/2039
59259Y-BZ-1	Metropolitan Trans Auth NY Rev BAB			2	1FE	379,392	116.6740	350,022	300,000	377,945		(1,447)			6.648	4.870	MN	2,548	19,944	01/04/2013	11/15/2039
59259Y-DC-0	Metropolitan Trans Auth NY Rev BAB			2	1FE	382,938	118.4520	355,356	300,000	381,521		(1,417)			6.687	4.864	MN	2,563	20,061	01/04/2013	11/15/2040
593791-EM-4	Miami University OH Rev BAB			2	1FE	1,022,168	111.0730	888,584	800,000	1,013,694		(5,533)			6.772	4.779	MS	18,059	54,176	06/07/2012	09/01/2035
605275-MQ-6	Mississippi Business Fin Corp Ph I			2	2	827,386	101.3790	838,796	827,386	827,386					8.000	8.080	JAJO	16,548	66,191	12/11/1998	01/01/2022
60636W-NW-1	Missouri St Hwys & Trans BAB				1FE	1,850,000	108.7540	2,011,949	1,850,000	1,850,000					4.443	4.443	MN	13,699	82,196	10/28/2009	05/01/2018
60637B-CR-9	Missouri St Hsg Dev Ser D Rev			1	1FE	1,603,357	89.6730	1,437,779	1,603,357	1,603,357					2.550	2.550	MON	3,407	27,614	03/15/2013	10/01/2034
646136-XT-3	New Jersey St BAB Rev Ser C			1	1FE	2,360,045	107.4790	2,171,076	2,020,000	2,314,448		(36,498)			6.104	3.707	JD	5,480	123,301	10/05/2012	12/15/2028
646139-W3-5	New Jersey St Turn Pk Auth Ser F BAB			2	1FE	1,400,000	133.7800	1,872,920	1,400,000	1,400,000					7.414	7.414	JJ	51,898	103,796	04/20/2009	01/01/2040
64971Q-RM-7	New York City NY Rev			1	1FE	949,590	104.2700	938,430	900,000	940,833		(4,304)			5.000	4.310	MN	7,500	45,000	12/01/2011	11/01/2038
64972F-L3-8	New York City NY BAB Rev			1	1FE	1,238,809	108.1660	1,162,785	1,075,000	1,209,217		(17,720)			6.491	4.258	JD	3,101	69,778	04/17/2012	06/15/2042
64972F-T4-8	New York City NY BAB Rev			1	1FE	616,825	106.1620	583,891	550,000	604,322		(7,146)			6.124	4.352	JD	1,497	33,682	03/14/2012	06/15/2042
64972H-RE-4	New York City NY Rev				1FE	891,416	101.9350	815,480	800,000	882,187		(5,047)			4.800	3.764	JJ	17,707	38,400	02/15/2012	07/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649870-HY-1	New York St Hsg Agy Ser B				1FE	1,982,840	108.4770	2,169,540	2,000,000	1,993,461		2,138			5.167	5.295	MS	30,428	103,340	05/28/2008	09/15/2016
663903-DM-1	NE OH Regl Swr Dist BAB Rev			1	1FE	2,264,386	105.8190	2,169,290	2,050,000	2,221,080		(20,745)			6.038	4.606	MN	15,816	123,779	12/20/2011	11/15/2040
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev			1	1FE	2,160,000	100.2130	2,164,601	2,160,000	2,160,000					2.720	2.720	MON	4,896	39,657	03/13/2013	11/01/2041
709221-TF-2	Pennsylvania St Turnpike			2	1FE	942,712	103.3610	826,888	800,000	937,940		(3,098)			5.848	4.646	JD	3,899	46,784	06/07/2012	12/01/2037
709223-A2-7	Pennsylvania St BAB			2	1FE	1,482,377	106.5210	1,384,773	1,300,000	1,477,864		(2,381)			5.511	4.681	JD	5,970	71,643	01/17/2012	12/01/2045
71884A-PW-3	Phoenix AZ Civic Impt Corp Ser C			1	1FE	1,608,775	102.8790	1,630,632	1,585,000	1,598,682		(4,963)			6.000	5.625	JJ	47,550	95,100	11/14/2011	07/01/2035
73358W-AH-7	Port Auth NY & NJ				1FE	1,000,000	113.1390	1,131,390	1,000,000	1,000,000					5.859	5.859	JD	4,883	58,590	06/18/2009	12/01/2024
783186-NG-0	Rutgers St University NJ Rev BAB				1FE	500,000	103.2230	516,115	500,000	500,000					4.376	4.376	MN	3,647	21,880	11/04/2010	05/01/2022
786005-PM-4	Sacramento CA Utility Ser V BAB			1	1FE	1,761,803	110.3200	1,875,440	1,700,000	1,760,543		(1,260)			6.322	5.973	MN	13,733	97,991	06/06/2013	05/15/2036
786005-PN-2	Sacramento CA Utility BAB			2	1FE	878,892	108.2010	757,407	700,000	874,077		(4,502)			6.156	4.398	MN	5,506	43,092	12/04/2012	05/15/2036
79642B-LE-1	San Antonio TX Wtr Rev BAB				1FE	500,000	104.5080	522,540	500,000	500,000					3.970	3.970	MN	2,536	19,850	11/12/2010	05/15/2020
837151-FS-3	South Carolina St Public SVC Ser E Rev				1FE	300,000	96.5340	289,602	300,000	300,000					4.122	4.122	JD	1,031	12,366	04/04/2012	12/01/2025
843375-ZR-0	Southern MN Pwr Agy BAB			2	1FE	602,730	101.1110	505,555	500,000	599,440		(3,076)			5.826	4.330	JJ	14,565	29,130	11/28/2012	01/01/2034
864784-BK-8	Suffolk Cnty NY Wtr Auth BAB				1FE	970,610	108.1070	1,081,070	1,000,000	972,976		630			5.500	5.720	JD	4,583	55,000	11/09/2009	06/01/2035
875287-LG-7	Tampa FL Utility Tax BAB				1FE	1,466,421	109.1040	1,598,374	1,465,000	1,465,979		(53)			5.750	5.742	AO	21,059	84,238	12/02/2010	10/01/2027
89602N-VL-5	Triborough NY BAB Rev			2	1FE	542,245	103.4800	517,400	500,000	539,702		(1,271)			5.450	4.805	MN	3,482	27,250	12/12/2011	11/15/2032
91412F-7X-9	Univ of CA BAB Rev			1	1FE	633,306	107.9860	674,913	625,000	630,914		(915)			6.270	6.059	MN	5,007	39,188	03/28/2011	05/15/2031
91412G-DZ-5	Univ of CA BAB Rev			2	1FE	728,160	112.4490	674,694	600,000	726,098		(1,750)			5.946	4.664	MN	4,559	35,676	10/25/2012	05/15/2045
91412G-QL-2	Univ of CA Ser AG Rev			1	1FE	1,050,000	89.6460	941,283	1,050,000	1,050,000					4.062	4.062	MN	5,450	28,552	02/28/2013	05/15/2033
91417K-ND-9	Univ CO Enterprise Ser B2 BAB			1	1FE	1,900,000	106.3420	2,020,498	1,900,000	1,900,000					6.264	6.264	JD	9,918	119,016	12/10/2009	06/01/2036
914440-KJ-0	Univ MA Bldg Auth BAB			1	1FE	1,400,000	111.0130	1,554,182	1,400,000	1,400,000					6.423	6.423	MN	14,987	89,922	10/15/2009	05/01/2029
914440-KK-7	Univ MA Bldg Auth BAB Rev			1	1FE	346,029	106.8180	320,454	300,000	336,568		(6,039)			6.573	4.010	MN	3,287	19,719	05/29/2012	05/01/2039
914440-LF-7	Univ MA Bldg Auth BAB				1FE	686,880	104.0000	780,000	750,000	693,669		2,361			4.950	5.707	MN	6,188	37,125	12/01/2010	11/01/2028
914455-KA-7	Univ Mich Univ Rev BAB			2	1FE	1,584,612	104.3370	1,617,224	1,550,000	1,583,000		(560)			5.593	5.439	AO	21,673	86,692	03/23/2011	04/01/2040
914716-VS-1	Univ NC Charlotte Rev BAB				1FE	865,000	110.6680	957,278	865,000	865,000					5.229	5.229	AO	11,308	45,231	11/18/2010	04/01/2022
915200-TT-6	Univ of Vermont BAB			2	1FE	355,563	110.4140	331,242	300,000	354,230		(700)			6.428	5.238	AO	4,821	19,284	01/17/2012	10/01/2044
91739R-BA-4	Utah Cnty UT Trans Sales Tax			1	1FE	2,300,000	108.1510	2,487,473	2,300,000	2,300,000					6.510	6.510	JD	12,478	149,730	08/19/2009	12/01/2034
928170-Q7-0	Virginia St Rev BAB			1	1FE	510,000	104.6230	533,577	510,000	510,000					4.380	4.380	MN	3,723	22,338	11/05/2010	11/01/2023
928170-Q8-8	Virginia St Rev BAB			1	1FE	1,270,000	106.2790	1,349,743	1,270,000	1,270,000					4.630	4.630	MN	9,800	58,801	11/05/2010	11/01/2024
940093-Z4-2	Washington St University BAB			1	1FE	1,754,586	110.3030	1,930,303	1,750,000	1,754,282		(303)			6.314	6.261	AO	27,624	108,917	07/09/2013	10/01/2029
956704-YG-9	West Virginia St Ser B Rev				1FE	300,000	93.9630	281,889	300,000	300,000					2.419	2.419	AO	1,814	4,596	01/30/2013	10/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						78,403,251	XXX	79,397,026	74,705,743	78,009,920		(214,464)			XXX	XXX	XXX	881,078	4,056,116	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-L7-2	FHLMC Pool #G12250			2	1	115,375	106.2460	127,918	120,398	116,334		343			4.500	6.246	MON	451	5,418	08/23/2007	06/15/2021
3128M1-PS-2	FHLMC Pool #G12333			2	1	302,916	106.2280	331,253	311,832	304,464		447			4.500	5.651	MON	1,169	14,032	11/13/2007	06/01/2021
3128M1-Q7-7	FHLMC Pool #G12378			2	1	59,842	107.2350	66,988	62,468	60,306		130			4.500	6.311	MON	234	2,811	08/23/2007	09/15/2021
3128M1-R6-8	FHLMC Pool #G12409			2	1	240,140	106.0140	258,870	244,184	240,924		181			4.500	5.272	MON	916	10,988	12/06/2007	05/01/2020
3128M4-UQ-4	FHLMC Pool #G02991			2	1	195,544	108.2480	226,312	209,068	196,030					5.000	9.216	MON	871	10,453	06/13/2007	01/01/2035
3128MB-X6-9	FHLMC Pool #G13201			2	1	141,434	107.1980	158,241	147,616	142,051		160			4.500	6.802	MON	554	6,643	08/19/2008	07/01/2023
3128MJ-S8-4	FHLMC Pool #G08542			2	1	2,529,631	102.7910	2,535,731	2,466,880	2,529,134		(498)			4.000	3.810	MON	8,223	18,090	09/12/2013	08/01/2043
3128PL-CL-4	FHLMC Pool #J08175			2	1	356,537	106.5620	385,475	361,737	356,955		(42)			4.500	5.409	MON	1,357	16,278	05/21/2008	06/01/2023
3128PL-CS-9	FHLMC Pool #J08181			2	1	210,110	107.1820	234,812	219,078	210,936		113			4.500	7.022	MON	822	9,859	06/20/2008	06/01/2023
3128PP-H5-5	FHLMC Pool #J10252			2	1	214,626	105.6040	228,835	216,691	214,762		20			4.000	4.486	MON	722	8,668	06/04/2009	07/01/2024
3128PQ-FE-6	FHLMC Pool #J11065			2	1	331,238	108.7100	346,864	319,073	329,872		(425)			4.500	3.004	MON	1,197	14,358	11/04/2009	10/01/2024
312943-7E-7	FHLMC Pool #A95393			2	1	1,184,093	102.7710	1,216,334	1,183,538	1,184,024		(13)			4.000	3.976	MON	3,945	47,342	12/07/2010	12/01/2040
312944-FE-6	FHLMC Pool #A95565			2	1	616,643	102.7610	650,646	633,165	616,988		22			4.000	4.743	MON	2,111	25,327	12/16/2010	12/01/2040
312945-V5-4	FGLMC Pool #A96936			2	1	322,428	102.7690	315,109	306,618	322,387		(41)			4.000	2.326	MON	1,022	2,044	10/25/2013	02/01/2041
3132GD-BF-8	FHLMC Pool #Q00038			2	1	458,524	105.9300	479,016	452,200	458,325		30			4.500	3.868	MON	1,696	20,349	04/14/2011	04/01/2041
3132GD-VA-7	FHLMC Pool #Q00609			2	1	1,328,363	102.7490	1,367,443	1,330,858	1,328,371		2			4.000	4.042	MON	4,436	53,234	05/04/2011	05/01/2041
3132GF-EQ-6	FHLMC Pool #Q01943			2	1	860,006	105.9970	878,367	828,672	857,873		(1,519)			4.500	4.212	MON	3,108	37,290	06/21/2011	07/01/2041
3132GF-KH-9	FHLMC Pool #Q02096			2	1	566,524	105.9970	578,620	545,883	566,011		(104)			4.500	3.238	MON	2,047	24,565	06/21/2011	07/01/2041
3132HP-NB-6	FHLMC Pool #Q13086			2	1	1,973,790	94.8560	1,793,781	1,891,057	1,971,636		(1,831)			3.000	2.575	MON	4,728	56,732	11/21/2012	11/01/2042
3132J9-TP-3	FHLMC Pool #Q18257			2	1	1,692,494	94.8760	1,598,776	1,685,122	1,692,343		(151)			3.000	2.974	MON	4,213	25,277	05/28/2013	05/01/2043
3132JM-2E-8	FGLMC Pool #Q20773			2	1	1,353,283	102.9450	1,328,775	1,290,762	1,352,987		(296)			4.000	3.604	MON	4,303	4,303	11/06/2013	08/01/2043
3132JP-P9-7	FGLMC Pool #Q22248			2	1	471,877	102.8050	461,395	448,806	471,771		(107)			4.000	3.600	MON	1,496	1,496	10/29/2013	10/01/2043
31361R-CZ-9	FNMA Pool #38788			2	1	9,013	100.4360	8,726	8,688	8,705		(22)			9.250	8.848	MON	67	804	09/01/1994	12/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371J-3J-1	FNMA Pool #253801			2	1	81,001	110.6240	85,902	77,652	80,075		1			6.000	4.190	MON	388	4,659	11/01/2002	05/01/2021
31371M-GC-5	FNMA Pool #255895			2	1	335,778	106.0430	393,651	371,218	337,115		108			4.500	9.750	MON	1,392	16,705	07/18/2008	09/01/2035
3137A6-5E-8	Federal Home Loan Mtg Corp CMO			2	1	2,400,391	98.4580	2,461,450	2,500,000	2,417,181		6,549			3.500	3.937	MON	7,292	87,500	06/22/2011	01/15/2026
3137A6-SU-7	Federal Home Loan Mtg Corp CMO			2	1	2,416,406	102.0980	2,552,450	2,500,000	2,434,815		6,953			3.500	3.937	MON	7,292	87,500	06/22/2011	02/15/2026
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO			2	1	1,269,181	103.1570	1,264,116	1,225,429	1,259,824		(3,818)			4.000	2.903	MON	4,085	49,017	05/18/2011	01/15/2037
31381G-W4-6	FNMA Pool #460667			2	1	2,234,676	110.0790	2,337,552	2,123,523	2,158,576		(11,871)			6.030	4.891	MON	10,671	128,048	05/03/2007	06/01/2017
3138AE-MZ-3	FNMA Pool #AI1275			2	1	579,825	105.9840	605,440	571,256	579,558		(29)			4.500	3.913	MON	2,142	25,707	04/14/2011	05/01/2041
3138AK-EK-1	FNMA Pool #AI5537			2	1	628,926	105.9820	639,567	603,467	628,241		(159)			4.500	3.356	MON	2,263	27,156	06/02/2011	06/01/2041
31393M-RL-7	Federal Home Loan Mtg CMO			2	1	219,542	104.1060	236,655	227,321	221,897		325			4.500	6.344	MON	852	10,229	04/18/2007	06/15/2021
31393R-TE-0	Federal Home Loan Mtg CMO			2	1	232,106	103.8240	243,109	234,155	232,349		60			3.625	4.000	MON	707	8,488	08/10/2009	06/15/2033
31396Y-FS-6	Federal National Mtg Assn CMO			2	1	202,015	104.3090	205,205	196,728	200,627		(276)			4.500	2.103	MON	738	8,853	07/22/2009	12/25/2036
31402C-V7-4	FNMA Pool #725238			2	1	166,349	108.8850	187,562	172,257	166,583		22			5.000	6.681	MON	718	8,613	05/11/2007	03/01/2034
31407N-QM-8	FNMA Pool #835760			2	1	104,480	106.0570	117,921	111,186	104,750		15			4.500	7.895	MON	417	5,003	03/01/2008	09/01/2035
31409L-AH-8	FNMA Pool #874008			2	1	2,283,182	110.9650	2,482,145	2,236,872	2,246,387		(5,791)			5.480	4.992	MON	10,556	124,273	05/04/2007	10/01/2016
31410G-CW-1	FNMA Pool #888485			2	1	64,145	105.9370	72,315	68,262	64,301		13			4.500	7.903	MON	256	3,072	03/01/2008	06/01/2037
31410G-RJ-4	FNMA Pool #888888			2	1	272,329	106.4350	293,244	275,515	273,108		186			4.500	4.897	MON	1,033	12,398	11/29/2007	12/01/2018
31412U-AJ-9	FNMA Pool #934809			2	1	308,465	108.7550	323,980	297,899	307,616		(232)			4.500	2.329	MON	1,117	13,405	09/18/2009	03/01/2024
31412U-L7-3	FNMA Pool #935150			2	1	366,261	108.2420	380,971	351,962	365,208		(138)			4.500	1.535	MON	1,320	15,838	10/06/2009	04/01/2024
31413E-XV-2	FNMA Pool #943592			2	1	37,823	105.9150	42,632	40,251	37,973		17			4.500	11.948	MON	151	1,811	03/01/2008	07/25/2037
31414S-NF-6	FNMA Pool #974790			2	1	257,112	106.5480	275,324	258,404	257,183		13			4.500	4.645	MON	969	11,628	04/09/2008	04/25/2022
31415P-D6-2	FNMA Pool #984925			2	1	125,764	106.6530	135,915	127,437	125,877		26			4.500	5.250	MON	478	5,734	05/21/2008	06/01/2023
31416T-JN-0	FNMA Pool #AA9268			2	1	312,680	106.0750	334,550	315,390	312,846		54			4.000	4.332	MON	1,051	12,616	05/28/2009	07/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,432,872	XXX	31,249,942	30,170,580	30,345,280		(11,573)			XXX	XXX	XXX	105,573	1,084,615	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						108,836,124	XXX	110,646,968	104,876,323	108,355,200		(226,036)			XXX	XXX	XXX	986,651	5,140,731	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00130H-BN-4	AES Corp				3FE	92,600	117.6880	94,150	80,000	90,978		(1,396)			8.000	5.437	JD	533	6,400	10/26/2012	06/01/2020
00164V-AC-7	AMC Networks Inc			1	4FE	101,450	95.4910	95,491	100,000	101,288		(155)			4.750	4.532	JD	211	4,724	12/19/2012	12/15/2022
010392-FG-8	Alabama Power Co				1FE	995,380	88.4990	884,990	1,000,000	995,521		83			4.100	4.127	JJ	18,906	41,000	01/10/2012	01/15/2042
010392-FJ-2	Alabama Power Co				1FE	1,495,500	85.7150	1,285,725	1,500,000	1,495,543		72			3.850	3.867	JD	4,813	57,108	11/27/2012	12/01/2042
01449J-AH-8	Alere Inc			1	4FE	60,270	110.0000	66,000	60,000	60,234		(36)			7.250	7.093	JD	1,728	2,175	08/09/2013	07/01/2018
018772-AS-2	Alliance One Intl Inc			1	5Z	98,046	93.7500	93,750	100,000	98,054		7			9.875	10.251	JJ	4,115		12/20/2013	07/15/2021
02005N-AE-0	Ally Financial Inc				3FE	124,500	119.6320	119,632	100,000	122,547		(1,953)			8.000	3.876	MS	2,356	4,000	05/15/2013	03/15/2020
02076X-AC-6	Alpha Natural Resources Inc			1	4FE	67,600	85.5000	68,400	80,000	68,073		473			6.250	9.052	JD	417	2,500	07/25/2013	06/01/2021
02406P-AK-6	American Axle & MFG Inc				4FE	110,000	114.2100	114,210	100,000	108,571		(1,187)			7.750	5.995	MN	990	7,750	11/28/2012	11/15/2019
031162-AJ-9	Amgen Inc				2FE	1,250,173	103.8510	1,298,138	1,250,000	1,249,955		(23)			4.850	4.848	MN	7,241	60,625	05/10/2005	11/18/2014
031652-BE-9	Amkor Technolgies Inc			1	3FE	99,656	103.7200	103,720	100,000	99,610		(34)			6.625	6.616	JD	552	6,625	11/06/2012	06/01/2021
032803-AB-4	Ancestry.com Inc			1	5FE	98,160	116.5000	99,025	85,000	97,525		(635)			11.000	7.606	JD	416	4,675	10/25/2013	12/15/2020
035229-CJ-0	Anheuser Busch Cos Inc				1FE	2,541,920	125.0880	2,501,760	2,000,000	2,427,592		(13,615)			6.800	5.020	FA	56,667	136,000	06/23/2003	08/20/2032
037411-AY-1	Apache Corp			1	1FE	2,410,700	103.6390	2,072,780	2,000,000	2,396,810		(7,715)			5.250	4.049	FA	43,750	105,000	02/28/2012	02/01/2042
040555-CN-2	Arizona Public Service				2FE	496,235	96.0520	480,260	500,000	496,406		61			4.500	4.545	AO	5,625	22,500	01/26/2012	04/01/2042
04939M-AM-1	Atlas Pipeline LP			1	4FE	130,156	104.7500	130,938	125,000	130,016		(140)			6.625	5.647	AO	2,070		11/25/2013	10/01/2020
053773-AV-9	Avis Budget Car Rental			1	4FE	120,443	96.7600	116,112	120,000	120,418		(24)			5.500	5.433	AO	1,650	3,263	08/02/2013	04/01/2023
05531F-AF-0	BB&T Corp				1FE	1,054,860	106.8140	1,068,140	1,000,000	1,023,780		(9,752)			3.950	2.885	AO	6,803	39,500	09/13/2010	04/29/2016
05567L-T3-1	BNP Paribas				1FE	925,174	108.9300	925,905	850,000	923,183		(1,991)			5.000	3.604	JJ	19,597		10/08/2013	01/15/2021
057224-AZ-0	Baker Hughes Inc				1FE	2,379,580	106.1850	2,123,700	2,000,000	2,365,948		(7,559)			5.125	4.003	MS	30,181	102,500	03/01/2012	09/15/2040
058498-AR-7	Ball Corp				3FE	109,188	99.5000	104,475	105,000	108,897		(291)			5.000	4.454	MS	1,546	4,250	06/06/2013	03/15/2022
06051G-EK-1	Bank of America Corp				1FE	918,580	106.1240	1,061,240	1,000,000	952,510		16,949			3.750	5.794	JJ	17,604	37,500	12/06/2011	07/12/2016
071813-AW-9	Baxter Intl Inc				1FE	1,428,175	112.6900	1,408,625	1,250,000	1,339,536		(31,761)			5.900	3.080	MS	24,583	73,750	02/15/2011	09/01/2016
071813-BG-3	Baxter Intl Inc			1	1FE	1,001,962	97.3700	973,700	1,000,000	1,001,929		(33)			4.500	4.488	JD	2,000	23,000	06/05/2013	06/15/2043
075887-AX-7	Becton Dickinson				1FE	1,245,570	103.6900	1,036,900	1,000,000	1,239,917		(5,232)			5.000	3.599	MN	6,806	50,000	11/28/2012	11/12/2040
075887-BA-6	Becton Dickinson				1FE	494,980	99.2400	496,200	500,000	495,034		54			3.125	3.269	MN	2,300		11/15/2013	11/08/2021
077454-AF-3	Belden CDT Inc 144A			1	4FE	98,500	98.5000	98,500	100,000	98,508		8			5.500	5.720	MS	1,833		12/10/2013	09/01/2022
081331-AC-4	Belvoir VA Land LLC			2	1FE	1,478,445	90.9130	1,363,697	1,500,000	1,481,539		438			5.170	5.265	JD	3,447	77,550	04/29/2005	12/15/2035
085789-AF-2	Berry Petroleum Co			1	4FE	60,075	101.7500	61,050	60,000	60,070		(5)			6.375	6.350	MS	1,126	1,913	07/02/2013	09/15/2022
090613-AJ-9	Biomet Incorporated			1	4FE	86,298	104.5000	83,600	80,000	85,708		(590)			6.500	4.729	FA	2,167	2,600	06/21/2013	08/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
097751-BF-7	Bombardier Inc				3FE	147,550	99.3060	143,994	145,000	147,399		(151)			6.125	5.886	JJ	4,095	4,465	06/06/2013	01/15/2023
103304-BJ-9	Boyd Gaming Corp				5FE	113,035	109.7500	115,238	105,000	112,533		(502)			9.000	7.582	JJ	4,725	4,725	05/31/2013	07/01/2020
115637-AL-4	Brown-Forman CP			1	1FE	1,892,160	84.2620	1,685,240	2,000,000	1,893,820		1,660			3.750	4.063	JJ	34,583	44,375	03/11/2013	01/15/2043
118230-AJ-0	Buckeye Partners LP				2FE	524,140	102.1520	510,760	500,000	519,018		(2,259)			4.875	4.247	FA	10,156	24,375	08/30/2011	02/01/2021
12189P-AF-9	Burlington No Santa Fe RR			2	1FE	564,829	115.0040	541,449	470,809	522,555		(5,877)			7.570	5.648	JJ	17,721	35,644	02/10/2005	01/02/2021
1248EP-AY-9	CCO Hldgs LLC/Cap Corp			1	3FE	145,538	93.7400	135,923	145,000	145,459		(79)			5.250	5.173	MS	1,924	7,621	06/12/2013	09/30/2022
12543D-AL-4	CHS/Community Health Sys			1	4FE	120,588	109.0000	119,900	110,000	118,274		(1,958)			8.000	5.713	MN	1,124	8,800	11/08/2012	11/15/2019
125581-GQ-5	CIT Group Inc				3FE	178,775	97.7600	166,192	170,000	177,991		(659)			5.000	4.340	FA	3,211	7,450	06/12/2013	08/15/2022
126408-GQ-0	CSX Corp				2FE	483,744	121.2010	484,804	400,000	457,825		(10,014)			7.375	4.187	FA	12,292	29,500	04/20/2011	02/01/2019
126408-GU-1	CSX Corp			1	2FE	1,116,890	106.9440	1,069,440	1,000,000	1,112,852		(2,058)			5.500	4.750	AO	11,611	55,000	12/22/2011	04/15/2041
126650-AV-2	CVS Caremark Corp				2FE	1,494,693	103.1000	1,546,500	1,500,000	1,499,430		629			4.875	4.920	MS	21,531	73,125	12/01/2004	09/15/2014
12686C-AZ-2	Cablevision Systems Corp				4FE	105,450	112.1150	106,509	95,000	103,312		(1,681)			7.750	5.432	AO	1,554	7,363	09/18/2012	04/15/2018
147446-AR-9	Case New Holland Inc				3FE	129,620	118.0400	129,844	110,000	125,417		(3,571)			7.875	3.974	JD	722	8,663	11/08/2012	12/01/2017
150191-AF-1	Cedar Fair LP			1	4FE	74,070	99.2500	74,438	75,000	74,074		4			5.250	5.460	MS	295		12/04/2013	03/15/2021
15089Q-AC-8	Celanese US Holdings LLC				3FE	122,718	107.3000	118,030	110,000	121,280		(1,261)			5.875	4.255	JD	287	6,463	11/20/2012	06/15/2021
156700-AS-5	CenturyLink Inc				3FE	165,843	98.3590	152,456	155,000	164,662		(947)			5.800	4.864	MS	2,647	8,265	06/06/2013	03/15/2022
165167-CF-2	Chesapeake Energy Corp				3FE	81,188	112.2500	84,188	75,000	80,541		(647)			6.625	5.287	FA	1,877	4,969	01/16/2013	08/15/2020
166764-AH-3	Chevron Corp			1	1FE	1,800,000	96.5430	1,737,774	1,800,000	1,800,000					3.191	3.191	JD	1,117	28,719	06/17/2013	06/24/2023
169905-AE-6	Choice Hotels Intl Inc				2FE	109,250	103.7060	103,706	100,000	108,280		(781)			5.750	4.564	JJ	2,875	5,814	10/01/2012	07/01/2022
170031-AA-6	Chiquita Brands Intl			1	4FE	80,813	108.5000	81,375	75,000	80,637		(176)			7.875	6.130	FA	2,461		10/17/2013	02/01/2021
17121E-AD-9	Chrysler GP/CG Co			1	4FE	108,875	114.2900	114,290	100,000	107,382		(1,188)			8.250	6.522	JD	367	8,250	09/18/2012	06/15/2021
171871-AN-6	Cincinnati Bell Inc			1	4FE	130,335	108.8900	130,668	120,000	128,333		(1,690)			8.375	6.416	AO	2,122	10,050	02/12/2013	10/15/2020
172441-AZ-0	Cinemark USA Inc			1	4FE	120,000	94.4600	113,352	120,000	120,000					4.875	4.875	JD	488	3,039	08/09/2013	06/01/2023
172967-FF-3	Citigroup Inc				1FE	1,071,360	113.7850	1,137,850	1,000,000	1,056,313		(7,211)			5.375	4.383	FA	21,201	53,750	11/07/2011	08/09/2020
172967-FT-3	Citigroup Inc				1FE	1,266,213	105.7670	1,322,088	1,250,000	1,263,939		(1,424)			4.500	4.334	JJ	26,094	56,250	03/21/2012	01/14/2022
199333-AJ-4	Columbus McKinnon Corp			1	4FE	140,150	108.3750	140,888	130,000	137,494		(2,210)			7.875	5.768	FA	4,266	10,238	12/17/2012	02/01/2019
20030N-BA-8	Comcast Corp				1FE	489,780	111.7540	502,893	450,000	479,580		(4,165)			5.150	3.938	MS	7,725	23,175	06/20/2011	03/01/2020
20605P-AD-3	Concho Resources Inc			1	3FE	126,231	103.2500	123,900	120,000	125,467		(675)			5.500	4.703	AO	1,650	6,600	12/14/2012	10/01/2022
207597-EE-1	Connecticut Light & Pwr				1FE	1,136,180	114.6800	1,146,800	1,000,000	1,094,266		(16,692)			5.500	3.461	FA	22,917	55,000	05/27/2011	02/01/2019
208251-AE-8	Conoco Inc				1FE	3,193,750	126.1640	3,154,100	2,500,000	3,010,536		(21,787)			6.950	5.020	AO	36,681	173,750	06/17/2003	04/15/2029
20854P-AF-6	CONSOL Energy Inc			1	4FE	70,850	108.5000	70,525	65,000	70,718		(132)			8.250	4.193	AO	1,341		12/06/2013	04/01/2020
209111-EK-5	Consolidated Edison NY				1FE	337,545	108.9230	326,769	300,000	315,916		(7,839)			5.375	2.575	JD	717	16,125	03/01/2011	12/15/2015
209111-EY-5	Consolidated Edison NY				1FE	1,012,520	109.4500	1,094,500	1,000,000	1,011,994		(209)			5.500	5.413	JD	4,583	55,000	02/23/2011	12/01/2039
209111-FB-4	Consolidated Edison NY				1FE	996,440	92.8900	928,900	1,000,000	996,500		63			4.200	4.221	MS	12,367	42,000	03/08/2012	03/15/2042
22818V-AB-3	Crown Amer / Cap Corp III			1	3FE	76,300	109.5200	76,664	70,000	74,959		(1,251)			6.250	4.116	FA	1,823	4,375	11/29/2012	02/01/2021
23331A-BE-8	Dr Horton Inc			1	3FE	63,863	94.2500	61,263	65,000	63,918		55			4.375	4.609	MS	837	1,422	06/07/2013	09/15/2022
23918K-AP-3	DaVita HealthCare Partners Inc			1	4FE	100,750	101.7420	101,742	100,000	100,733		(17)			5.750	5.615	FA	2,172		10/11/2013	08/15/2022
247916-AC-3	Denbury Resources Inc			1	3FE	115,903	106.5000	111,825	105,000	113,714		(1,901)			6.375	4.162	FA	2,529	6,694	11/28/2012	08/15/2021
24821V-AA-6	Denali Borrower LLC Ser 144A			1	3FE	68,775	98.7300	69,111	70,000	68,788		13			5.625	5.936	AO	919		11/20/2013	10/15/2020
25179M-AK-9	Devon Energy Corp New			1	2FE	477,792	101.8660	458,397	450,000	471,875		(2,619)			4.000	3.246	JJ	8,300	18,000	09/06/2011	07/15/2021
25245B-AA-5	Diageo Investment Corp				1FE	2,151,560	91.7390	1,834,780	2,000,000	2,147,352		(2,843)			4.250	3.822	MN	11,806	85,000	06/28/2012	05/11/2042
25389M-AD-1	DigitalGlobe Inc 144a			1	4FE	100,500	98.0000	98,000	100,000	100,429		(71)			5.250	5.152	FA	2,188	2,640	01/29/2013	02/01/2021
25468P-CL-8	Walt Disney Co				1FE	1,249,163	103.5720	1,294,650	1,250,000	1,249,329		74			3.750	3.758	JD	3,906	46,875	05/18/2011	06/01/2021
25468P-CR-5	Walt Disney Co				1FE	984,460	90.6030	906,030	1,000,000	984,959		278			4.125	4.217	JD	3,438	41,250	03/26/2012	12/01/2041
25470D-AC-3	Discovery Communications LLC				2FE	317,010	109.2300	327,690	300,000	312,421		(1,649)			5.050	4.304	JD	1,263	15,150	02/02/2011	06/01/2020
25470X-AE-5	Dish DBS Corp				3FE	86,000	106.7500	85,400	80,000	85,278		(560)			6.750	5.648	JD	450	5,400	09/05/2012	06/01/2021
25746U-BE-8	Dominion Resources Inc VA				2FE	462,156	116.6220	466,488	400,000	439,688		(7,999)			6.400	3.949	JD	1,138	25,600	01/27/2011	06/15/2018
25746U-BM-0	Dominion Resources Inc VA				2FE	1,351,513	95.8380	1,197,975	1,250,000	1,347,980		(1,796)			4.900	4.406	FA	25,521	61,250	12/21/2011	08/01/2041
257867-AX-9	Donnelley (RR) & Sons				3FE	81,000	113.5000	90,800	80,000	80,804		(154)			7.250	6.976	MN	741	5,800	09/10/2012	05/15/2018
260003-AJ-7	Dover Corp				1FE	1,249,275	105.6020	1,320,025	1,250,000	1,249,399		63			4.300	4.307	MS	17,917	53,750	02/16/2011	03/01/2021
260003-AK-4	Dover Corp				1FE	1,323,960	107.7610	1,077,610	1,000,000	1,316,605		(6,839)			5.375	3.549	MS	17,917	53,750	11/28/2012	03/01/2041
263534-BR-9	Du Pont De Nemours				1FE	607,660	106.5060	532,530	500,000	603,047		(2,631)			5.600	4.193	JD	1,244	28,000	03/13/2012	12/15/2036
263534-BV-0	Du Pont De Nemours				1FE	176,461	100.2200	166,365	166,000	166,084		(2,298)			5.875	4.444	JJ	4,497	9,753	01/22/2009	01/15/2014
263534-CC-1	Du Pont De Nemours				1FE	830,603	98.4520	738,390	750,000	828,033		(1,518)			4.900	4.249	JJ	16,946	36,750	03/30/2012	01/15/2041
26441C-AF-2	Duke Energy Corp New			1	2FE	449,915	99.9630	449,834	450,000	449,922		7			3.550	3.552	MS	4,704	15,975	08/22/2011	09/15/2021
26442C-AM-6	Duke Energy Carolinas LLC				1FE	998,310	92.2320	922,320	1,000,000	998,361		30			4.250	4.260	JD	1,889	42,500	12/05/2011	12/15/2041
26442E-AA-8	Duke Energy Ohio Inc				1FE	999,600	113.8260	1,138,260	1,000,000	999,663		39			5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
268648-AP-7	EMC Corp				1FE	1,798,974	99.1590	1,784,862	1,800,000	1,799,073		99			1.875	1.887	JD	2,813	16,406	06/03/2013	06/01/2018
26875P-AD-3	EOG Resources Inc				1FE	998,160	115.9370	1,159,370	1,000,000	998,840		170			5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019
28336L-BR-9	El Paso Corp				3FE	133,219	113.5000	130,525	115,000	129,757		(2,995)			7.250	4.047	JD	695	8,338	11/08/2012	06/01/2018
290408-AB-9	Elwood Energy LLC				3FE	128,513	107.3120	135,716	126,469	128,441		(70)			8.159	7.960	JJ	5,045	10,320	10/23/2013	07/05/2026
291011-AY-0	Emerson Electric Co				1FE	1,338,063	112.2980	1,403,725	1,250,000	1,312,278		(9,427)			4.875	3.904	AO	12,865	60,938	02/25/2011	10/15/2019
29250R-AU-0	Enbridge Energy Partners			1	2FE	1,494,150	101.2450	1,518,675	1,500,000	1,495,204		507			4.200	4.248	MS	18,550	63,000	09/15/2011	09/15/2021
29264F-AJ-5	Endo Health Solutions Inc			1	4FE	132,013	107.6650	129,198	120,000	129,644		(1,906)			7.250	5.183	JJ	4,012	8,700	11/06/2012	01/15/2022
294549-AM-2	EQT Corp				2FE	1,312,563	107.8950	1,348,688	1,250,000	1,272,963		(4,904)			5.150	4.658	MS	21,458	64,375	03/11/2004	03/01/2018
31430Q-BB-2	Felcor Lodging LP			1	4FE	134,020	107.3750	134,219	125,000	131,868		(1,840)			6.750	4.951	JD	703	8,438	11/28/2012	06/01/2019
315295-AE-5	Ferrellgas Partners LP			1	4FE	78,375	105.7500	79,313	75,000	78,257		(118)			8.625	7.460	JD	288	3,234	10/11/2013	06/15/2020
341081-EU-7	Florida Power & Light				1FE	2,107,683	110.8210	1,939,368	1,750,000	2,088,533		(9,617)			5.400	4.050	MS	31,500	94,500	12/14/2011	09/01/2035
343498-AA-9	Flowers Foods Inc				2FE	1,746,666	99.1060	1,734,355	1,750,000	1,747,041		281			4.375	4.399	AO	19,141	76,563	03/30/2012	04/01/2022
345397-VM-2	Ford Motor Credit Co				2FE	165,026	125.7010	163,411	130,000	160,083		(4,355)			8.125	3.800	JJ	4,870	10,563	11/28/2012	01/15/2020
35906A-AN-8	Frontier Communications Corp				3FE	134,950	100.0500	135,068	135,000	134,950					7.625	7.627	AO	2,173	5,290	06/24/2013	04/15/2024
36159R-AE-3	The Geo Group Inc			1	4FE	132,563	106.2000	132,750	125,000	132,480		(83)			6.625	5.108	FA	3,128		12/09/2013	02/15/2021
364725-AY-7	Gannett Ser 144A			1	3FE	69,107	104.7600	73,332	70,000	69,132		25			5.125	5.375	AO	877		09/26/2013	10/15/2019
369550-AT-5	General Dynamics Corp			1	1FE	1,873,940	81.6880	1,633,760	2,000,000	1,876,071		2,131			3.600	3.962	MN	9,200	73,800	01/24/2013	11/15/2042
36962G-XZ-2	General Electric Capital Corp				1FE	3,421,110	123.9760	3,719,280	3,000,000	3,335,510		(10,244)			6.750	5.750	MS	59,625	202,500	02/20/2003	03/15/2032
374689-AF-4	Gibraltar Industries Inc			1	3FE	110,426	103.0000	108,150	105,000	110,125		(302)			6.250	5.127	FA	2,734		08/30/2013	02/01/2021
38141G-GQ-1	Goldman Sachs Group Inc				1FE	994,430	109.6020	1,096,020	1,000,000	995,453		472			5.250	5.323	JJ	22,458	52,500	11/07/2011	07/27/2021
38141G-GS-7	Goldman Sachs Group Inc				1FE	1,294,975	112.5490	1,406,863	1,250,000	1,288,538		(3,752)			5.750	5.275	JJ	31,345	71,875	03/21/2012	01/24/2022
382550-BD-2	Goodyear Tire & Rubber Co			1	4FE	100,125	106.6700	106,670	100,000	100,100		(25)			6.500	6.474	MS	2,167	3,358	02/21/2013	03/01/2021
404121-AE-5	HCA Inc				3FE	113,500	103.1250	103,125	100,000	112,682		(818)			5.875	4.042	MS	1,730	2,938	05/08/2013	03/15/2022
410345-AG-7	Hanesbrands Inc			1	3FE	92,643	110.1250	93,606	85,000	90,855		(1,513)			6.375	4.246	JD	241	5,419	10/31/2012	12/15/2020
420088-AA-4	Hawk Acquisition Sub Inc			1	3FE	95,000	97.1480	92,291	95,000	95,000					4.250	4.250	AO	852	2,176	03/22/2013	10/15/2020
421924-BK-6	HealthSouth Corp			1	3FE	60,875	99.2500	59,550	60,000	60,767		(84)			5.750	5.521	MN	575	3,929	11/28/2012	11/01/2024
428040-CP-2	Hertz Corporation			1	4FE	110,775	103.7700	108,959	105,000	110,115		(660)			5.875	4.724	AO	1,302	5,129	06/07/2013	10/15/2020
438516-AR-7	Honeywell Intl Inc				1FE	903,998	113.0160	847,620	750,000	897,144		(3,891)			5.700	4.317	MS	12,588	42,750	03/16/2012	03/15/2036
438516-BA-3	Honeywell Intl Inc				1FE	1,246,838	107.5720	1,344,650	1,250,000	1,247,564		277			4.250	4.281	MS	17,708	53,125	02/14/2011	03/01/2021
44701Q-AZ-5	Huntsman International LLC			1	4FE	69,125	99.3290	69,530	70,000	69,177		52			4.875	5.079	MN	436	1,706	06/14/2013	11/15/2020
451102-AV-9	Icahn Enterprises Ser 144A			1	3FE	120,000	102.7520	123,302	120,000	120,000					6.000	6.000	FA	3,000		07/29/2013	08/01/2020
452308-AQ-2	Illinois Tool Works Inc			1	1FE	2,270,860	98.3500	1,967,000	2,000,000	2,245,712		(4,833)			4.875	4.120	MS	28,708	97,500	03/01/2012	09/15/2041
457030-AJ-3	Ingles Markets Inc			1	4FE	65,309	97.7500	63,538	65,000	65,305		(4)			5.750	5.671	JD	218		12/11/2013	06/15/2023
459284-AB-1	Coca-Cola Enterprises				2FE	375,196	101.0410	404,164	400,000	381,668		2,311			3.500	4.293	MS	4,122	14,000	01/27/2011	09/15/2020
459745-GH-2	International Lease Finance				3FE	147,700	109.0390	152,655	140,000	146,369		(1,003)			6.250	5.265	MN	1,118	8,750	08/23/2012	05/15/2019
46284P-AP-9	Iron Mountain Inc			1	4FE	140,500	94.5000	132,300	140,000	140,387		(91)			5.750	5.677	FA	3,041	7,571	06/18/2013	08/15/2024
46625H-JC-5	J P Morgan Chase & Co				1FE	753,315	105.6760	792,570	750,000	752,721		(299)			4.350	4.293	FA	12,325	32,625	12/07/2011	08/15/2021
46625H-JD-3	J P Morgan Chase & Co				1FE	1,563,720	105.9270	1,588,905	1,500,000	1,554,046		(5,588)			4.500	3.973	JJ	29,438	67,500	03/21/2012	01/24/2022
46625H-JL-5	J P Morgan Chase & Co				1FE	291,414	98.0030	294,009	300,000	291,827		413			1.625	2.283	MN	623	2,438	10/02/2013	05/15/2018
471109-AD-0	Jarden Corp			1	4FE	109,000	108.0000	108,000	100,000	106,382		(2,420)			7.500	4.695	JJ	3,458	7,500	11/27/2012	01/15/2020
478160-AL-8	Johnson & Johnson				1FE	2,058,000	109.8020	2,196,040	2,000,000	2,045,901		(1,420)			4.950	4.767	MN	12,650	99,000	06/23/2003	05/15/2033
48666K-AR-0	KB Home				4FE	129,775	106.2500	122,188	115,000	128,784		(991)			7.500	5.730	MS	2,540	7,828	04/25/2013	09/15/2022
494368-BB-8	Kimberly Clark				1FE	1,154,990	115.8400	1,158,400	1,000,000	1,082,181		(21,103)			6.125	3.656	FA	25,521	61,250	05/14/2010	08/01/2017
494368-BG-7	Kimberly Clark				1FE	1,237,800	108.2590	1,082,590	1,000,000	1,229,173		(4,665)			5.300	3.921	MS	17,667	53,000	02/14/2012	03/01/2041
50075N-BA-1	Kraft Foods Inc				2FE	532,704	112.6620	537,398	477,000	515,566		(5,499)			5.375	3.875	FA	10,042	25,639	09/27/2010	02/10/2020
50076Q-AR-7	Kraft Food Group Inc				2FE	1,494,738	122.4260	1,530,325	1,250,000	1,492,449		(2,289)			6.875	5.447	JJ	37,001	42,969	06/25/2013	01/26/2039
50076Q-AU-0	Kraft Food Group Inc				2FE	519,097	112.7810	589,845	523,000	519,531		435			5.375	5.503	FA	11,010	28,111	01/15/2013	02/10/2020
501673-AA-5	LA Arena Funding LLC			2	2FE	502,826	112.8130	567,251	502,826	502,826					7.656	7.653	JD	1,711	38,496	04/13/1999	12/15/2026
502160-AK-0	LSB Industries Ser 144A			1	4FE	70,000	105.5000	73,850	70,000	70,000					7.750	7.750	FA	2,170		07/31/2013	08/01/2019
513075-BE-0	Lamar Media Corp			1	4FE	94,288	95.4600	90,687	95,000	94,317		30			5.000	5.097	MN	792	2,375	06/07/2013	05/01/2023
51509B-AC-8	Landry's Inc Ser 144A			1	5FE	79,688	108.7500	81,563	75,000	79,451		(236)			9.375	7.732	MN	1,172	3,516	09/19/2013	05/01/2020
521865-AS-4	Lear Corp			1	3FE	75,291	110.7200	74,182	67,000	72,601		(2,285)			8.125	4.249	MS	1,603	5,444	10/23/2012	03/15/2020
52736R-BB-7	Levi Strauss & Co			1	3FE	129,800	110.0000	132,000	120,000	127,409		(1,944)			7.625	5.592	MN	1,169	9,150	11/06/2012	05/15/2020
532457-AP-3	Eli Lilly and Co				1FE	1,824,000	126.0330	1,890,495	1,500,000	1,776,985		(6,504)			6.770	5.334	JJ	50,775	101,550	02/24/2005	01/01/2036
532716-AU-1	Limited Brands Inc				3FE	147,700	102.7000	143,780	140,000	146,805		(669)			5.625	4.892	FA	2,975	7,875	08/23/2012	02/15/2022
532776-AX-9	Lin Television Corp			1	4FE	100,208	102.9500	102,950	100,000	100,195		(13)			6.375	6.328	JJ	2,940	3,188	05/01/2013	01/15/2021
536022-AF-3	Linn Energy LLC			1	4FE	72,998	106.2500	74,375	70,000	72,592		(378)			7.750	6.798	FA	2,260	3,875	06/14/2013	02/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-AT-6	Lockheed Martin Corp				2FE	466,953	107.9990	485,996	450,000	462,315		(1,846)			4.250	3.726	MN	2,444	19,125	05/27/2011	11/15/2019
552953-BW-0	MGM Resorts Intl				4FE	116,500	117.7500	117,750	100,000	114,552		(1,948)			8.625	5.318	FA	3,594	4,313	03/19/2013	02/01/2019
55907R-AA-6	Magellan Midstream Partners				2FE	505,740	104.3170	521,585	500,000	504,434		(531)			4.250	4.104	FA	8,854	21,250	06/09/2011	02/01/2021
563571-AJ-7	Manitowoc Co Inc			1	4FE	115,900	101.8000	117,070	115,000	115,801		(94)			5.875	5.748	AO	1,426	6,681	01/24/2013	10/15/2022
565849-AD-8	Marathon Oil Corp				2FE	507,110	113.4380	510,471	450,000	484,838		(8,504)			6.000	3.765	AO	6,750	27,000	04/14/2011	10/01/2017
58013M-EL-4	McDonalds Corp				1FE	1,491,165	103.0740	1,546,110	1,500,000	1,493,128		791			3.625	3.696	MN	6,193	54,375	05/17/2011	05/20/2021
58013M-EN-0	McDonalds Corp				1FE	697,703	85.1050	638,288	750,000	699,342		944			3.700	4.107	FA	10,483	27,750	03/27/2012	02/15/2042
582839-AE-6	Mead Johnson Nutrition Co				2FE	1,093,730	109.6220	1,096,220	1,000,000	1,063,634		(9,622)			4.900	3.677	MN	8,167	49,000	09/24/2010	11/01/2019
585055-AN-6	Medtronic Inc				1FE	1,406,488	115.8680	1,448,350	1,250,000	1,349,588		(16,960)			5.600	3.893	MS	20,611	70,000	06/21/2010	03/15/2019
585055-AW-6	Medtronic Inc			1	1FE	748,778	94.8650	711,488	750,000	748,764		21			4.500	4.510	MS	9,938	33,750	03/14/2012	03/15/2042
586054-AA-6	Memorial Sloan-Kettering				1FE	305,796	98.4330	295,299	300,000	305,649		(90)			5.000	4.877	JJ	7,500	15,000	01/06/2012	07/01/2042
589331-AP-2	Merck & Co Inc				1FE	1,281,132	105.2160	1,262,592	1,200,000	1,228,889		(18,739)			4.000	2.354	JD	133	48,000	02/22/2011	06/30/2015
58933Y-AJ-4	Merck & Co Inc				1FE	930,490	91.8050	918,050	1,000,000	931,047		557			4.150	4.579	MN	4,957	20,519	06/25/2013	05/18/2043
59018Y-RZ-6	Merrill Lynch & Co Inc				1FE	989,760	107.6120	1,076,120	1,000,000	997,986		1,024			5.300	5.417	MS	13,397	53,000	10/15/2003	09/30/2015
591709-AM-2	Sierra Rec Fding Co LLC Ser 144A			1	3FE	78,188	103.2000	77,400	75,000	77,974		(214)			6.250	5.371	AO	1,172	2,500	07/17/2013	04/01/2021
604059-AE-5	Minnesota Mining & Mfg				1FE	3,059,375	121.7320	3,043,300	2,500,000	2,896,376		(19,235)			6.375	4.814	FA	60,208	159,375	06/19/2003	02/15/2028
60740F-AK-1	Mobile Mini Inc			1	4FE	133,275	110.7000	132,840	120,000	132,150		(1,125)			7.875	4.304	JD	788	5,513	12/05/2013	12/01/2020
61747W-AF-6	Morgan Stanley				2FE	1,966,740	113.2120	2,264,240	2,000,000	1,972,894		2,972			5.750	5.986	JJ	49,833	115,000	03/21/2012	01/25/2021
64110L-AD-8	NetFlix Inc				3FE	137,738	101.7400	137,349	135,000	137,538		(200)			5.375	5.053	FA	3,023	3,628	05/02/2013	02/01/2021
651290-AP-3	Newfield Exploration Co				3FE	78,375	103.7500	77,813	75,000	78,201		(174)			5.750	5.098	JJ	1,809	2,156	06/06/2013	01/30/2022
652482-CB-4	News America Inc				2FE	448,574	107.1340	482,103	450,000	448,895		126			4.500	4.540	FA	7,650	20,250	05/25/2011	02/15/2021
654106-AD-5	Nike Inc			1	1FE	2,492,725	83.7460	2,093,650	2,500,000	2,492,738		13			3.625	3.641	MN	15,104	46,571	04/23/2013	05/01/2043
654679-AB-5	Niska Gas Storage US LLC			1	4FE	99,131	104.1550	98,947	95,000	98,782		(349)			8.875	6.889	MS	2,483		11/25/2013	03/15/2018
655844-BH-0	Norfolk Southern Corp				2FE	1,857,608	97.6350	1,708,613	1,750,000	1,843,980		(1,681)			4.837	4.496	AO	21,162	84,648	01/05/2012	10/01/2041
665772-CD-9	Northern States Power				1FE	1,361,475	113.0860	1,413,575	1,250,000	1,319,416		(15,118)			5.250	3.795	MS	21,875	65,625	02/10/2011	03/01/2018
666807-BA-9	Northrop Grumman Corp				2FE	488,844	110.6590	497,966	450,000	477,834		(4,397)			5.050	3.809	FA	9,469	22,725	05/27/2011	08/01/2019
666807-BF-8	Northrop Grumman Corp				2FE	1,217,600	97.8450	1,223,063	1,250,000	1,219,782		2,182			1.750	2.329	JD	1,823	10,998	08/27/2013	06/01/2018
674599-BY-0	Occidental Petroleum Corp				1FE	1,249,713	105.1360	1,314,200	1,250,000	1,249,810		18			4.100	4.102	FA	21,354	51,250	12/13/2010	02/01/2021
690768-BF-2	Owens-Illinois Inc				3FE	138,675	116.5000	139,800	120,000	135,688		(2,592)			7.800	4.471	MN	1,196	7,800	11/22/2013	05/15/2018
693304-AL-1	Peco Energy Co				1FE	1,373,600	113.6990	1,421,238	1,250,000	1,320,740		(15,379)			5.350	3.865	MS	22,292	66,875	05/18/2010	03/01/2018
693476-BL-6	PNC Funding Corp				1FE	801,098	107.5380	806,535	750,000	790,358		(5,350)			4.375	3.457	FA	12,760	32,813	12/12/2011	08/11/2020
69351U-AN-3	PPL Electric Utilities				1FE	2,405,400	107.2070	2,144,140	2,000,000	2,391,788		(7,677)			5.200	4.017	JJ	47,956	104,000	03/06/2012	07/15/2041
694308-GV-3	Pacific Gas & Electric Co				1FE	454,550	104.9770	472,397	450,000	453,525		(404)			4.250	4.125	MN	2,444	19,125	05/24/2011	05/15/2021
694308-GZ-4	Pacific Gas & Electric Co				1FE	1,026,890	93.7990	937,990	1,000,000	1,026,085		(468)			4.450	4.290	AO	9,394	44,500	04/30/2012	04/15/2042
704549-AM-6	Peabody Energy Corp				3FE	75,375	101.7500	76,313	75,000	75,355		(20)			6.250	6.172	MN	599	2,344	06/13/2013	11/15/2021
713448-BS-6	Pepsico Inc				1FE	1,114,020	99.6980	996,980	1,000,000	1,109,520		(2,179)			4.875	4.191	MN	8,125	48,750	11/21/2011	11/01/2040
71713U-AW-2	Pharmacia Corp				1FE	1,886,355	123.8140	1,857,210	1,500,000	1,779,872		(12,571)			6.600	4.830	JD	8,250	99,000	06/19/2003	12/01/2028
720186-AG-0	Piedmont Natural Gas Co			1	1FE	999,520	97.2540	972,540	1,000,000	999,486		(34)			4.650	4.653	FA	19,375		07/29/2013	08/01/2043
723456-AP-4	Pinnacle Entertainment			1	4FE	81,563	109.5000	82,125	75,000	80,831		(732)			7.750	6.164	AO	1,453	5,813	01/25/2013	04/01/2022
73179P-AH-9	Polyone Corp			1	3FE	81,750	110.1650	82,624	75,000	80,287		(1,385)			7.375	5.098	MS	1,629	5,531	12/05/2012	09/15/2020
74005P-AR-5	Praxair Inc				1FE	1,338,563	105.1270	1,314,088	1,250,000	1,272,599		(17,541)			4.625	3.132	MS	14,614	57,813	01/20/2010	03/30/2015
740816-AE-3	President & Fellows of Harvard				1FE	995,200	117.4910	1,174,910	1,000,000	997,266		446			6.000	6.063	JJ	27,667	60,000	12/05/2008	01/15/2019
742718-CB-3	Procter & Gamble Co				1FE	1,263,280	111.6430	1,116,430	1,000,000	1,248,425		(8,190)			5.500	3.731	FA	22,917	55,000	02/23/2012	02/01/2034
742741-AA-9	Procter & Gamble - ESOP			2	1FE	753,467	127.0040	724,680	570,597	670,948		(11,136)			9.360	6.222	JJ	26,704	53,408	07/06/2004	01/01/2021
74456Q-AP-1	Public Svc Elec & Gas				1FE	868,350	105.9260	794,445	750,000	862,871		(3,189)			5.250	4.182	JJ	19,688	39,375	03/22/2012	07/01/2035
75281A-AN-9	Range Resources Corp			1	3FE	125,212	99.5000	119,400	120,000	124,526		(614)			5.000	4.292	FA	2,267	4,750	02/12/2013	08/15/2022
755111-BU-4	Raytheon Co				1FE	1,123,630	98.5220	985,220	1,000,000	1,119,292		(2,401)			4.875	4.134	AO	10,292	48,750	02/28/2012	10/15/2040
75952A-AJ-6	Genon Rema LLC			2	4FE	178,475	105.5000	174,075	165,000	178,201		(274)			9.681	8.621	JJ	7,942	2,420	07/26/2013	07/02/2026
76009N-AH-3	Rent-A-Center Inc			1	3FE	95,400	106.3750	95,738	90,000	95,164		(236)			6.625	5.078	MN	762	2,153	11/27/2013	11/15/2020
76117W-AA-7	Resolute Forest Products			1	3FE	135,187	93.0000	130,200	140,000	135,288		101			5.875	6.347	MN	1,051	3,662	12/03/2013	05/15/2023
783764-AR-4	Ryland Group Inc				3FE	131,188	95.2700	123,851	130,000	131,073		(94)			5.375	5.254	AO	1,747	7,182	11/28/2012	10/01/2022
78401F-AG-2	SBA Telecommunications			1	4FE	114,819	104.7900	115,269	110,000	114,418		(401)			5.750	4.755	JJ	2,917		07/15/2013	07/15/2020
78442F-EQ-7	SLM Corp				3FE	109,450	93.8420	103,226	110,000	109,484		34			5.500	5.566	JJ	2,622	2,975	01/24/2013	01/25/2023
784635-AP-9	SPX Corp				3FE	73,365	113.0000	73,450	65,000	71,473		(1,612)			6.875	3.930	MS	1,490	4,469	10/25/2012	09/01/2017
785592-AA-4	Sabine Pass Liquefaction 144a				3FE	75,150	98.0000	73,500	75,000	75,087		(63)			5.625	5.602	FA	1,758	1,547	12/03/2013	02/01/2021
785592-AB-2	Sabine Pass Liquefaction Ser 144A				3FE	56,700	94.0000	56,400	60,000	56,708		8			5.625	6.417	AO	713		12/16/2013	04/15/2023
797440-BF-0	San Diego Gas & Electric				1FE	1,421,994	110.7840	1,550,976	1,400,000	1,418,662		(468)			5.350	5.245	MN	9,571	74,900	06/21/2005	05/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
797440-BQ-6	San Diego Gas & Electric			1	1FE	746,108	96.5810	724,358	750,000	746,174		67			4.300	4.331	AO	8,063	32,250	03/19/2012	04/01/2042
800907-AQ-0	Sanmina Corp 144A			1	4FE	72,100	106.5000	74,550	70,000	71,588		(413)			7.000	6.240	MN	626	4,900	09/26/2012	05/15/2019
80874Y-AM-2	Scientific Games International			1	4FE	123,164	103.2500	123,900	120,000	122,706		(459)			6.250	5.691	MS	2,500	7,729	02/01/2013	09/01/2020
81211K-AQ-3	Sealed Air Corp New 144A			1	4FE	88,900	111.3990	89,119	80,000	86,651		(1,864)			8.125	5.265	MS	1,914	6,500	10/10/2012	09/15/2019
817565-BX-1	Service Corp International 144A			1	4FE	50,000	101.7500	50,875	50,000	50,000					5.375	5.375	JJ	1,344		06/17/2013	01/15/2022
829259-AN-0	Sinclair Television Group			1	4FE	115,506	101.4770	116,699	115,000	115,476		(30)			6.125	6.048	AO	1,761	3,522	06/25/2013	10/01/2022
842400-EY-5	Southern Calif Edison				1FE	1,382,250	108.0320	1,350,400	1,250,000	1,307,611		(27,148)			5.000	2.662	JJ	28,819	62,500	03/02/2011	01/15/2016
842400-FT-5	Southern Calif Edison			1	1FE	1,004,750	88.2660	882,660	1,000,000	1,004,547		(92)			3.900	3.873	JD	3,250	39,000	11/21/2011	12/01/2041
84756N-AB-5	Spectra Energy Partners			1	2FE	299,901	103.6900	311,070	300,000	299,918		8			4.600	4.604	JD	613	13,800	06/06/2011	06/15/2021
84756N-AD-1	Spectra Energy Partners			1	2FE	498,825	102.5120	512,560	500,000	498,814		(11)			4.750	4.779	MS	6,333		09/16/2013	03/15/2024
85205T-AD-2	Spirit AeroSystems Inc			1	3FE	134,531	108.0000	135,000	125,000	134,388		(143)			6.750	4.372	JD	375	4,219	12/06/2013	12/15/2020
852061-AS-9	Sprint Nextel Corp				4FE	137,938	97.6350	131,807	135,000	137,727		(210)			6.000	5.705	MN	1,035	8,123	02/12/2013	11/15/2022
85571N-AB-5	Starz LLC / Starz Fin Corp			1	3FE	123,012	102.8460	123,415	120,000	122,468		(544)			5.000	4.391	MS	1,767	6,033	02/08/2013	09/15/2019
85771P-AE-2	Statoil ASA				1FE	2,224,320	92.2390	1,844,780	2,000,000	2,219,300		(4,492)			4.250	3.622	MN	8,972	85,000	11/14/2012	11/23/2041
86184F-AA-1	Stonemor Part/Corner Fam 144A			1	4FE	121,800	104.0000	124,800	120,000	121,792		(8)			7.875	7.498	JD	788	4,804	11/22/2013	06/01/2021
864486-AG-0	Suburban Propane Partners			1	3FE	138,200	109.2500	139,840	128,000	137,151		(841)			7.375	5.673	FA	3,933	6,490	12/13/2013	08/01/2021
870738-AK-7	Swift Energy Company			1	4FE	68,575	100.5000	65,325	65,000	68,302		(273)			7.875	6.848	MS	1,706	2,559	05/06/2013	03/01/2022
871829-AH-0	Sysco Corp 144A				1FE	1,254,100	100.8780	1,260,975	1,250,000	1,249,963		(640)			4.600	4.553	MS	16,931	57,500	06/30/2005	03/15/2014
87264M-AB-5	TRW Automotive Inc 144A				2FE	85,875	115.1790	86,384	75,000	83,333		(2,415)			7.250	3.550	MS	1,601	5,438	12/20/2012	03/15/2017
87612E-AR-7	Target Corp				1FE	2,118,995	119.0810	2,083,918	1,750,000	2,102,864		(7,752)			6.500	5.027	AO	24,014	113,750	03/26/2012	10/15/2037
88033G-CA-6	Tenet Healthcare Corp				3FE	59,973	94.0000	56,400	60,000	59,975		2			4.375	4.382	JJ	1,539		12/16/2013	10/01/2021
880349-AN-5	Tenneco Inc			1	3FE	87,600	107.7500	86,200	80,000	84,687		(2,473)			7.750	4.306	FA	2,342	6,200	10/22/2012	08/15/2018
881609-AZ-4	Tesoro Corp			1	3FE	134,475	102.0000	132,600	130,000	133,898		(478)			5.375	4.847	AO	1,747	7,065	11/28/2012	10/01/2022
887317-AF-2	Time Warner Inc				2FE	414,964	109.3300	437,320	400,000	410,808		(1,490)			4.875	4.372	MS	5,742	19,500	02/02/2011	03/15/2020
88732J-AW-8	Time Warner Cable				2FE	467,595	101.6470	457,412	450,000	463,023		(1,829)			5.000	4.451	FA	9,375	22,500	05/24/2011	02/01/2020
89837L-AA-3	Princeton University				1FE	996,200	113.3390	1,133,390	1,000,000	997,725		366			4.950	4.999	MS	16,500	49,500	01/13/2009	03/01/2019
90320T-AA-8	UPCB Finance V Ltd 144A			1	3FE	132,450	109.2500	131,100	120,000	130,136		(1,825)			7.250	5.227	MN	1,112	8,700	09/18/2012	11/15/2021
904764-AH-0	Unilever Capital Corp				1FE	1,355,900	122.6680	1,533,350	1,250,000	1,337,135		(2,637)			5.900	5.310	MN	9,424	73,750	05/25/2005	11/15/2032
907818-DD-7	Union Pacific Corp				1FE	1,210,650	114.9780	1,149,780	1,000,000	1,145,144		(20,942)			6.125	3.472	FA	23,139	61,250	09/28/2010	02/15/2020
907818-DG-0	Union Pacific Corp				1FE	539,195	103.8440	519,220	500,000	530,698		(3,832)			4.000	3.030	FA	8,333	20,000	09/22/2011	02/01/2021
911312-AK-2	United Parcel Service				1FE	1,001,460	113.8730	1,138,730	1,000,000	1,000,784		(140)			5.125	5.106	AO	12,813	51,250	03/20/2009	04/01/2019
911312-AN-6	United Parcel Service			1	1FE	1,166,060	102.5480	1,025,480	1,000,000	1,159,866		(3,425)			4.875	3.899	MN	6,229	48,750	02/23/2012	11/15/2040
911365-AX-2	United Rentals North America			1	4FE	103,750	101.5000	101,500	100,000	103,529		(221)			6.125	5.507	JD	272	3,063	06/17/2013	06/15/2023
912909-AF-5	United States Steel Corp				4FE	108,900	107.2030	112,563	105,000	108,619		(281)			7.375	6.686	AO	1,936	3,872	06/13/2013	04/01/2020
913017-BJ-7	United Technologies Corp				1FE	1,275,213	112.4770	1,405,963	1,250,000	1,271,378		(536)			5.400	5.265	MN	11,250	67,500	05/26/2005	05/01/2035
913017-BK-4	United Technologies Corp				1FE	933,090	121.9820	914,865	750,000	925,198		(4,515)			6.050	4.400	JD	3,781	45,375	03/14/2012	06/01/2036
91829K-AA-1	VPI Escrow Corp 144A			1	4FE	100,500	106.0100	106,010	100,000	100,406		(70)			6.375	6.274	AO	1,346	6,570	09/20/2012	10/15/2020
92240M-BB-3	Vector Group Ltd			1	4FE	126,594	105.5200	131,900	125,000	126,462		(132)			7.750	7.467	FA	3,660	4,924	06/05/2013	02/15/2021
92343V-BR-4	Verizon Communications				2FE	1,295,788	107.4630	1,397,019	1,300,000	1,295,776		(12)			5.150	5.192	MS	19,155		09/11/2013	09/15/2023
925524-BG-4	Viacom Inc				2FE	449,046	105.2830	473,774	450,000	449,265		82			4.500	4.526	MS	6,750	20,250	04/26/2011	03/01/2021
92553P-AQ-5	Viacom Inc			1	2FE	994,740	92.2300	922,300	1,000,000	994,706		(34)			4.875	4.909	JD	2,167	36,698	03/11/2013	06/15/2043
927804-FN-9	Virginia Electric & Power Co			1	1FE	448,596	92.9750	418,388	450,000	448,684		88			2.750	2.786	MS	3,644	6,222	03/11/2013	03/15/2023
92839U-AF-4	Visteon Corp			1	4FE	87,533	106.0150	87,992	83,000	86,412		(927)			6.750	5.366	AO	1,183	5,603	10/17/2012	04/15/2019
92976G-AA-9	Wachovia Bank NA				1FE	1,983,920	106.8930	2,137,860	2,000,000	1,997,099		1,607			5.000	5.091	FA	37,778	100,000	10/14/2003	08/15/2015
931142-CB-7	Wal-Mart Stores Inc				1FE	860,910	108.7780	815,835	750,000	855,823		(2,933)			5.250	4.247	MS	13,125	39,375	03/26/2012	09/01/2035
931142-CU-5	Wal-Mart Stores Inc				1FE	999,080	104.8560	1,048,560	1,000,000	999,357		85			3.625	3.636	JJ	17,420	36,250	06/30/2010	07/08/2020
931142-CZ-4	Wal-Mart Stores Inc				1FE	498,225	101.8690	509,345	500,000	498,713		164			3.250	3.292	AO	2,979	16,250	10/19/2010	10/25/2020
97381W-AT-1	Windstream Corp			1	4FE	102,288	106.7800	101,441	95,000	101,200		(889)			7.750	6.354	AO	1,841	7,363	11/06/2012	10/01/2021
976656-CE-6	Wisconsin Electric Power			1	1FE	1,792,836	83.4080	1,501,344	1,800,000	1,792,960		146			3.650	3.672	JD	2,920	66,430	12/05/2012	12/15/2042
983130-AT-2	Wynn Las Vegas LLC			1	2FE	83,200	102.3750	81,900	80,000	82,974		(226)			5.375	4.677	MS	1,266	2,150	06/07/2013	03/15/2022
98389B-AM-2	Xcel Energy Inc				2FE	447,197	108.7820	473,202	435,000	444,037		(1,210)			4.700	4.323	MN	2,612	20,445	04/14/2011	05/15/2020
988498-AG-6	Yum Brands Inc				2FE	439,313	100.9270	454,172	450,000	441,841		1,010			3.875	4.182	MN	2,906	17,438	05/23/2011	11/01/2020
988498-AH-4	Yum Brands Inc			1	2FE	600,534	99.4920	596,952	600,000	600,460		(52)			3.750	3.738	MN	3,750	22,500	09/28/2011	11/01/2021
552704-AA-6	Meg Energy Corp Ser 144A		A	1	4FE	120,750	105.2150	120,997	115,000	120,732		(18)			6.500	5.387	MS	2,201		12/19/2013	03/15/2021
89352H-AB-5	Trans-Canada Pipelines		A		1FE	1,379,625	109.1200	1,364,000	1,250,000	1,379,470		(155)			5.850	5.067	MS	21,531		12/10/2013	03/15/2036
89352H-AF-6	Trans-Canada Pipelines		B		1FE	1,051,090	118.0110	1,180,110	1,000,000	1,028,842		(5,318)			6.500	5.778	FA	24,556	65,000	05/08/2009	08/15/2018
00928Q-AL-5	Aircastle Ltd		F		3FE	70,000	100.7500	70,525	70,000	70,000					4.625	4.625	JD	234		12/02/2013	12/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03938L-AQ-7	Arcelormittal		F		3FE	103,463	105.8630	105,863	100,000	103,068		(384)			5.250	4.702	FA	2,129	5,750	01/09/2013	08/05/2020
05565Q-BZ-0	BP Capital Mkts PLC		F		1FE	1,740,018	97.0690	1,650,173	1,700,000	1,736,944		(3,074)			3.245	2.949	MN	8,428	55,165	03/12/2013	05/06/2022
191241-AD-0	Coca-Cola Femsa		F		1FE	1,067,360	105.5570	1,055,570	1,000,000	1,063,458		(3,902)			4.625	3.465	FA	17,472	23,125	07/25/2013	02/15/2020
204384-AB-7	CGG		F	1	3FE	72,275	100.4000	70,280	70,000	72,246		(29)			6.500	5.800	JD	379		12/02/2013	06/01/2021
21685W-DD-6	Rabobank Nederland		F		1FE	1,082,200	100.4810	1,004,810	1,000,000	1,073,146		(7,919)			3.875	2.857	FA	15,392	38,750	11/05/2012	02/08/2022
21686C-AD-2	Rabobank Nederland		F		1FE	538,165	105.5280	527,640	500,000	528,459		(9,060)			3.375	1.460	JJ	7,594	16,875	11/30/2012	01/19/2017
25243Y-AU-3	Diageo Capital PLC		F	1	1FE	459,805	91.3940	456,970	500,000	460,225		420			2.625	3.638	AO	2,260		11/13/2013	04/29/2023
33938E-AQ-0	Flextronics Intl Ltd		F		3FE	77,173	98.8450	74,134	75,000	77,071		(102)			4.625	4.110	FA	1,310		08/29/2013	02/15/2020
404280-AK-5	HSBC Holdings PLC		F		1FE	2,334,140	111.5030	2,230,060	2,000,000	2,303,959		(30,181)			5.100	2.774	AO	24,367	102,000	03/06/2013	04/05/2021
44328M-AK-0	HSBC Bank PLC		F		1FE	318,231	109.0230	327,069	300,000	314,279		(1,724)			4.750	3.969	JJ	6,413	14,250	08/18/2011	01/19/2021
45867X-AG-9	Intergen N V 144A		F	1	4FE	98,231	103.5000	103,500	100,000	98,304		73			7.000	7.250	JD	19	3,831	06/07/2013	06/30/2023
676253-AM-9	Offshore Group Invst Ltd		F	1	4FE	129,618	102.5000	128,125	125,000	129,435		(183)			7.125	6.488	AO	2,227	3,622	09/26/2013	04/01/2023
756250-AB-5	Reckitt Benckiser Group PLC Ser 144A		F	1	1FE	1,614,944	98.1410	1,570,256	1,600,000	1,614,569		(375)			3.625	3.511	MS	15,789		09/26/2013	09/21/2023
822538-AA-2	Shelf Drill Hold LTD 144A		F	1	4FE	134,825	108.2000	140,660	130,000	134,257		(537)			8.625	7.591	MN	1,869	8,742	10/25/2013	11/01/2018
822582-AN-2	Shell International Fin		F		1FE	2,508,503	111.0950	2,499,638	2,250,000	2,508,293		(210)			5.500	4.731	MS	33,000		12/11/2013	03/25/2040
90261X-GD-8	UBS AG Stamford CT		F		1FE	1,128,803	111.4250	1,087,508	976,000	1,107,977		(18,115)			4.875	2.627	FA	19,429	62,571	11/01/2012	08/04/2020
913364-AB-1	UnityMedia Hessen / NRW		F	1	3FE	119,400	98.0000	117,600	120,000	119,404		4			5.500	5.570	JJ	3,043	3,385	12/03/2013	01/15/2023
92658T-AQ-1	Vidoetron LTEE		R		3FE	61,875	98.2930	58,976	60,000	61,704		(160)			5.000	4.594	JJ	1,383	3,000	11/27/2012	07/15/2022
92676X-AA-5	Viking Cruises :TD 144A		F	1	4FE	88,188	114.0490	96,942	85,000	88,143		(45)			8.500	7.629	AO	1,525	5,043	11/25/2013	10/15/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						187,010,668	XXX	184,133,145	174,525,701	184,856,545		(669,109)			XXX	XXX	XXX	2,444,259	7,776,089	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
62888X-AB-0	NCUA Guaranteed Notes CMO			2	1FE	498,725	103.0810	515,405	500,000	499,290		186			2.900	2.960	MON	161	14,500	11/03/2010	10/29/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						498,725	XXX	515,405	500,000	499,290		186			XXX	XXX	XXX	161	14,500	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AK-3	Americold LLC Trust CMO			2	1FM	499,997	111.6040	558,020	500,000	499,935		(21)			6.031	6.100	MON	1,424	30,155	12/09/2010	01/14/2021
05947U-5C-8	Bank of America Comm Mtg CMO			2	1FM	1,270,185	104.9160	1,410,071	1,344,000	1,326,364		7,735			5.318	6.643	MON	6,016	72,467	02/09/2006	09/10/2047
05947U-M2-1	Bank of America Comm Mtg CMO			2	1FM	1,969,688	103.7690	2,075,380	2,000,000	1,993,164		3,496			4.857	5.101	MON	8,095	97,140	01/17/2006	07/10/2043
05950E-AE-8	Banc of America Comm Mtg Inc CMO			2	1FM	1,061,328	108.9290	1,089,290	1,000,000	1,024,330		(10,717)			5.734	3.584	MON	4,779	58,102	07/14/2010	05/10/2045
05950X-AE-6	Banc of America Comm Mtg Inc CMO			2	1FM	1,374,344	108.2440	1,407,172	1,300,000	1,336,832		(16,487)			5.414	4.033	MON	5,865	70,382	08/25/2011	09/10/2047
12624B-AG-1	Commercial Mtg Trust CMO			2	1FM	1,725,102	102.2740	1,585,247	1,550,000	1,706,704		(16,345)			4.612	3.230	MON	5,957	71,486	11/09/2012	05/15/2045
12624P-AL-9	Commercial Mtg Pass-Through CMO			2	1FM	307,494	96.8240	290,472	300,000	306,555		(763)			3.922	3.398	MON	981	11,766	10/03/2012	11/15/2045
12624Q-BA-0	Commercial Mtg Trust CMO			2	1FM	1,844,874	95.1020	1,711,836	1,800,000	1,840,221		(4,113)			3.703	3.414	MON	5,555	66,654	11/02/2012	10/15/2045
12625F-AU-0	Comm Mortgage Trust CMO			2	1FM	811,953	93.5230	748,184	800,000	811,210		(742)			3.613	3.450	MON	1,686	19,269	04/11/2013	03/10/2046
17310M-AE-0	Citigroup Comm Mtg Trust CMO			2	1FM	2,029,531	109.1870	2,183,740	2,000,000	2,011,064		(5,271)			5.431	4.929	MON	9,052	108,620	06/15/2010	10/15/2049
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO			2	1FM	801,505	100.5000	785,890	781,980	798,204		(3,301)			2.110	1.079	MON	871	12,375	03/05/2013	01/12/2018
17319W-AG-4	Citigroup Comm Mtg Tr 144A CMO			2	1FM	307,495	100.1910	300,573	300,000	306,228		(1,267)			2.435	1.396	MON	386	5,479	03/05/2013	01/12/2018
17320D-AN-8	CitiGroup Commercial Mtg Tr			2	1FM	1,596,430	94.7930	1,469,292	1,550,000	1,593,716		(2,714)			3.422	3.091	MON	3,094	35,361	04/16/2013	04/10/2023
30225A-BU-6	Extended Stay America Trust CMO			2	1FM	2,272,496	97.2580	2,188,305	2,250,000	2,269,773		(2,723)			3.902	3.757	MON	6,340	73,157	01/31/2013	12/05/2031
34461A-AE-8	Fontainebleau Miami Beach Tr CMO			2	1FM	1,049,995	102.0080	1,071,084	1,050,000	1,049,838		(91)			4.270	4.298	MON	3,736	44,835	04/05/2012	05/05/2017
350910-AN-5	Four Times Square Trust CMO			2	1FM	1,900,205	111.1100	2,055,535	1,850,000	1,883,349		(5,900)			5.401	5.035	MON	5,551	99,918	04/14/2011	12/13/2028
36197R-AN-7	GS Mortgage Securities Tr CMO			2	1FM	2,152,411	98.6690	2,072,049	2,100,000	2,143,297		(9,114)			2.974	1.945	MON	5,205	46,840	03/19/2013	01/10/2018
36197X-AP-9	GS Mortage Securities Trust CMO			2	1FM	1,956,984	93.9080	1,784,252	1,900,000	1,953,606		(3,378)			3.375	2.759	MON	5,344	37,406	05/16/2013	06/10/2046
36249K-AA-8	GS Mortgage Securities Corp II CMO			2	1FM	1,659,009	105.4680	1,698,792	1,610,718	1,642,237		(4,868)			3.679	3.086	MON	4,938	59,258	08/04/2010	08/10/2043
46361T-AJ-1	Irvine Core Office Trust CMO			2	1FM	965,004	86.4520	864,520	1,000,000	966,805		1,801			3.305	3.748	MON	1,928	18,333	05/07/2013	05/15/2048
46638U-AK-2	J P Morgan Chase Comm Mtg CMO			2	1FM	1,332,490	97.2440	1,264,172	1,300,000	1,328,935		(2,965)			3.977	3.685	MON	4,308	51,697	09/27/2012	10/15/2045
46639N-AV-3	JPMBB Commercial Mortgage CMO			2	1FM	1,795,538	96.9990	1,745,982	1,800,000	1,795,814		276			4.088	4.184	MON	6,131	37,401	06/14/2013	06/15/2023
46639Y-AV-9	JP Morgan Chase Comm Mtg			2	1FM	2,368,989	92.3210	2,123,383	2,300,000	2,365,037		(3,951)			3.499	3.151	MON	6,706	46,940	05/02/2013	04/15/2046
50179M-AE-1	LB-UBS Comm Mtg Trust CMO			2	1FM	2,072,500	109.2370	2,184,740	2,000,000	2,031,844		(12,406)			5.372	4.704	MON	5,969	107,440	07/08/2010	09/15/2039
67087M-AA-4	OBP Depositor LLC Trust CMO			2	1FM	1,999,988	107.9260	2,158,520	2,000,000	1,998,790		(344)			4.646	4.652	MON	7,744	92,924	06/25/2010	07/15/2045
92890N-AX-7	WF-RBS Comm Mtg Tr CMO			2	1FM	1,844,933	94.0230	1,692,414	1,800,000	1,840,733		(3,923)			3.744	3.456	MON	5,616	67,392	11/30/2012	12/15/2045
92890P-AH-7	WF-RBS Comm Mtg Trust CMO			2	1FM	1,544,916	94.6960	1,420,440	1,500,000	1,542,084		(2,832)			3.841	3.208	MON	4,801	28,808	05/22/2013	06/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
92937F-AG-6	WF-RBS Comm Mtg Tr			2	1FM	475,559	95.4860	429,687	450,000	473,981		(1,578)			3.863	3.197	MON	1,449	11,589	04/17/2013	03/15/2048
92937U-AF-5	WF-RBS Comm Mtg Tr			2	1FM	308,990	94.4120	283,236	300,000	308,462		(529)			3.345	3.000	MON	836	5,854	04/17/2013	05/15/2045
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO			2	1FM	1,072,175	106.4540	1,145,454	1,076,008	1,073,374		184			5.418	5.499	MON	4,858	58,298	03/22/2006	01/15/2045
92978P-AE-9	Wachovia Bank Comm Mtg Trust CMO			2	1FM	1,019,453	109.1780	1,091,780	1,000,000	1,007,933		(3,351)			5.308	4.652	MON	4,423	53,080	07/13/2010	11/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						43,391,558	XXX	42,889,511	42,512,706	43,230,419		(106,201)			XXX	XXX	XXX	139,642	1,600,426	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00191D-AA-8	Ares Clo LTD 144A			2	1FE	1,507,500	100.0290	1,500,435	1,500,000	1,506,982		(518)			1.563	1.473	MON	911	19,184	03/27/2013	01/17/2024
05357H-AJ-9	Aventura Mall Trust Ser 2013-AVM			2	1FE	994,709	98.6750	986,750	1,000,000	994,753		44			3.743	3.992	MON	3,119		12/10/2013	12/05/2020
126802-CR-6	Cabela's Master Credit Card Tr Ser 2013-2A			2	1FE	800,000	100.7150	805,720	800,000	800,000					0.814	0.815	MON	289	2,319	08/07/2013	08/16/2021
13975D-AC-9	Capital Auto Receivables Asset Ser 2013-3			2	1FE	299,965	100.4270	301,281	300,000	299,969		4			1.310	1.321	MON	120	1,299	08/14/2013	10/20/2016
161571-FH-2	Chase Issuance Trust Ser 2012-A2			2	1FE	883,790	100.1020	885,903	885,000	883,801		11			0.434	0.489	MON	171	334	12/03/2013	05/15/2019
17305E-DE-2	Citibank Credit Card Issuance			2	1FE	1,939,424	109.9180	1,923,565	1,750,000	1,825,521		(32,548)			5.300	3.254	MS	27,310	92,750	05/04/2010	03/15/2018
17305E-DK-8	Citibank Credit Card Issuance Ser 2006-A7			2	1FE	1,306,884	99.8030	1,312,409	1,315,000	1,306,899		15			0.224	0.431	MJSD	131	1,045	11/20/2013	12/17/2018
43289U-AW-5	Hilton USA Trust Ser 2013-HLT			2	1FE	1,306,499	99.8580	1,298,154	1,300,000	1,306,326		(173)			3.714	3.468	MON	4,024		11/22/2013	11/05/2018
52523K-AG-9	Lehman XS Trust			2	1FM	831,578	100.3360	1,688,332	1,682,678	831,578					5.730	26.490	MON	8,035	95,771	10/04/2006	11/25/2036
73316P-CL-2	Popular ABS Mortgage Pass Thr			2	4FM	416,838	42.8710	348,518	812,945	416,838	199,749				5.717	15.866	MON	3,873	42,926	08/21/2006	09/25/2034
82650H-AA-1	Sierra Receivables Fding Co 144A			2	1FE	277,863	99.3980	276,268	277,941	277,864		1			2.200	2.218	MON	187	730	10/29/2013	05/20/2021
82651N-AA-7	Sierra Rec Fding Co 144A			2	1FE	246,837	103.2340	254,844	246,860	246,848		7			3.510	3.540	MON	265	8,665	10/14/2010	11/20/2025
82651R-AA-8	Sierra Rec Fding Co LLC			2	1FE	206,472	102.8950	212,471	206,493	206,479		3			3.350	3.376	MON	211	6,918	03/16/2011	06/20/2018
82651T-AA-4	Sierra Rec Fding Co LLC			2	1FE	274,072	101.9050	279,342	274,120	274,087		7			3.260	3.290	MON	273	8,936	08/24/2011	05/20/2028
82651X-AA-5	Sierra Rec Fding Co LLC			2	1FE	391,870	102.6050	402,157	391,947	391,889		9			3.370	3.400	MON	404	13,209	11/04/2011	07/20/2028
82651Y-AA-3	Sierra Rec Fding Co LLC			2	1FE	332,126	99.5200	330,601	332,196	332,133		7			1.590	1.601	MON	161	3,977	03/12/2013	08/20/2020
88576N-AB-4	321 Henderson Receivables 144A			2	2FE	1,883,194	106.3220	2,015,013	1,895,198	1,883,489					5.560	5.700	MON	4,683	105,373	03/14/2006	03/15/2047
91830M-AJ-5	VNO Mortgage Trust Ser 2013-PENN			2	1FE	298,879	99.3810	298,143	300,000	298,894		15			3.947	4.134	MON	592		12/05/2013	12/13/2020
04964R-AA-4	Atrium CDO Corp		F	2	1FE	2,795,800	98.5600	2,759,677	2,800,000	2,796,013		213			1.296	1.324	MON	1,612		04/25/2013	07/16/2025
14310G-AA-8	Carlyle Global Market Strategy Ser 2013-3A		F	2	1FE	2,345,065	98.6360	2,317,951	2,350,000	2,345,357		292			1.294	1.329	JAJO	6,587		06/10/2013	07/15/2025
26249B-AA-9	Dryden Senior Loan Fund Ser 2013-30A		F	2	1FE	1,541,591	98.6290	1,528,753	1,550,000	1,541,871		279			1.424	1.515	FMAN	4,969		09/12/2013	10/15/2025
568416-AA-9	Marine Park CLO Ltd		R	2	1FE	2,212,375	100.3430	2,207,546	2,200,000	2,211,601		(774)			1.638	1.530	FMAN	4,404	29,018	04/18/2013	05/18/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						23,093,331	XXX	23,933,832	24,170,378	22,979,192	199,749	(33,107)			XXX	XXX	XXX	72,332	432,453	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						253,994,282	XXX	251,471,893	241,708,785	251,565,445	199,749	(808,231)			XXX	XXX	XXX	2,656,394	9,823,468	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						309,190,436	XXX	309,157,181	291,983,608	306,547,295		(925,539)			XXX	XXX	XXX	3,993,424	13,971,857	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						49,732,607	XXX	51,560,791	49,102,494	49,610,351		(10,069)			XXX	XXX	XXX	182,581	2,022,155	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						43,391,558	XXX	42,889,511	42,512,706	43,230,419		(106,201)			XXX	XXX	XXX	139,642	1,600,426	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						23,093,331	XXX	23,933,832	24,170,378	22,979,192	199,749	(33,107)			XXX	XXX	XXX	72,332	432,453	XXX	XXX
8399999 - Total Bonds						425,407,931	XXX	427,541,315	407,769,186	422,367,257	199,749	(1,074,915)			XXX	XXX	XXX	4,387,979	18,026,891	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT Corp			110.000	4,452	40.470	4,452	2,840		55		(662)		(662)		L	10/31/2012
001055-10-2	AFLAC Inc			135.000	9,018	66.800	9,018	6,674		192		1,847		1,847		L	09/28/2010
001204-10-6	AGL Resources Inc			35.000	1,653	47.230	1,653	1,382		61		256		256		L	02/25/2013
00130H-10-5	AES Corp			390.000	5,659	14.510	5,659	2,266		62		1,486		1,486		L	03/28/2007
00206R-10-2	AT&T Inc			2,235.000	78,583	35.160	78,583	56,139		4,023		3,241		3,241		L	05/19/2006
002824-10-0	Abbott Laboratories			3,365.000	128,980	38.330	128,980	82,260		1,884		22,576		22,576		L	02/29/2012
00287Y-10-9	AbbVie Inc			645.000	34,062	52.810	34,062	17,224		834		16,838		16,838		L	08/15/2013
00724F-10-1	Adobe Systems Inc			210.000	12,575	59.879	12,575	6,464				4,662		4,662		L	03/28/2007
007903-10-7	Advanced Micro Devices			330.000	1,277	3.870	1,277	1,389				485		485		L	03/28/2007
00817Y-10-8	Aetna Inc			19.000	1,303	68.590	1,303	602		15		424		424		L	03/28/2007
00846U-10-1	Agilent Technologies Inc			110.000	6,291	57.190	6,291	3,684	15	51		1,788		1,788		L	03/28/2007
009158-10-6	Air Products & Chemicals Inc			765.000	85,512	111.780	85,512	61,509	543	2,119		21,236		21,236		L	02/29/2012
009363-10-2	Airgas Inc			30.000	3,356	111.850	3,356	1,900		55		617		617		L	06/22/2010
00971T-10-1	Akamai Technologies Inc			90.000	4,246	47.180	4,246	1,570				564		564		L	07/24/2007
013817-10-1	Alcoa Inc			535.000	5,687	10.630	5,687	4,048		59		1,087		1,087		L	06/05/2013
015351-10-9	Alexion Pharmaceuticals Inc			60.000	7,973	132.884	7,973	7,315				658		658		L	11/26/2013
01741R-10-2	Allegheny Technologies Inc			60.000	2,138	35.630	2,138	1,773		43		316		316		L	03/28/2007
018490-10-2	Allergan Inc			125.000	13,885	111.080	13,885	8,302		25		2,419		2,419		L	03/28/2011
020002-10-1	Allstate Corp			220.000	11,999	54.540	11,999	6,609	55	165		3,161		3,161		L	07/24/2007
021441-10-0	Altera Corp			200.000	6,502	32.511	6,502	6,888		100		(386)		(386)		L	03/28/2011
02209S-10-3	Altria Group Inc			770.000	29,560	38.390	29,560	15,362	370	1,386		5,367		5,367		L	03/28/2007
023135-10-6	Amazon.com Inc			150.000	59,819	398.790	59,819	13,806				22,148		22,148		L	06/22/2010
023608-10-2	Ameren Corp			100.000	3,616	36.160	3,616	2,319		160		544		544		L	03/28/2007
025537-10-1	American Electric Power			200.000	9,348	46.740	9,348	5,052		390		812		812		L	03/28/2007
025816-10-9	American Express Co			455.000	41,282	90.730	41,282	12,596		328		13,120		13,120		L	09/18/2013
026874-78-4	American Intl Group Inc			5,008.000	255,658	51.050	255,658	176,008		1,002		78,756		78,756		L	01/23/2013
03027X-10-0	American Tower REIT			170.000	13,569	79.820	13,569	7,482		187		434		434		L	11/20/2007
03073E-10-5	AmerisourceBergen Corp			50.000	3,516	70.310	3,516	892		43		1,357		1,357		L	03/28/2007
03076C-10-6	Ameriprise Financial Inc			50.000	5,753	115.050	5,753	1,168		101		2,621		2,621		L	03/28/2007
031162-10-0	Amgen Inc			310.000	35,365	114.080	35,365	17,247		583		8,606		8,606		L	03/28/2011
032095-10-1	Amphenol Corp CL A			80.000	7,134	89.180	7,134	4,138	16	41		1,958		1,958		L	11/20/2012
032511-10-7	Anadarko Petroleum Corp			200.000	15,864	79.320	15,864	9,603		108		1,002		1,002		L	06/22/2010
032654-10-5	Analog Devices Inc			190.000	9,677	50.930	9,677	3,661		258		1,685		1,685		L	03/28/2007
037411-10-5	Apache Corp			1,580.000	135,785	85.940	135,785	148,136		1,217		12,909	1,154	11,755		L	11/09/2012
03748R-10-1	Apartment Invt & Mgmt Co CL A			83.000	2,151	25.910	2,151	835		80		(95)		(95)		L	03/28/2007
037604-10-5	Apollo Education Group Inc CL A			50.000	1,366	27.320	1,366	1,366				929	609	320		L	12/21/2007
037833-10-0	Apple Computer Inc			551.000	309,122	561.020	309,122	114,565		6,197		37,989		37,989		L	04/24/2013
038222-10-5	Applied Materials Inc			525.000	9,282	17.680	9,282	5,888		205		3,276		3,276		L	01/26/2012
039483-10-2	Archer-Daniels-Midland			330.000	14,322	43.400	14,322	9,167		251		5,283		5,283		L	01/30/2008
04621X-10-8	Assurant Inc			50.000	3,319	66.370	3,319	1,474		48		1,584		1,584		L	06/25/2008
052769-10-6	Autodesk Inc			50.000	2,516	50.319	2,516	1,271				748		748		L	03/28/2007
053015-10-3	Automatic Data Process			200.000	16,160	80.799	16,160	7,920	96	348		4,758		4,758		L	12/17/2008
053332-10-2	Autozone Inc			20.000	9,559	477.940	9,559	7,514				2,470		2,470		L	03/28/2012
053484-10-1	Avalonbay Communities Inc			51.000	6,030	118.230	6,030	2,995	55	213		(885)		(885)		L	03/28/2007
053611-10-9	Avery Dennison Corp			50.000	2,510	50.190	2,510	1,117		57		764		764		L	03/28/2007
054303-10-2	Avon Products			190.000	3,272	17.220	3,272	3,319		46		543		543		L	03/28/2007
054937-10-7	BB&T Corp			280.000	10,450	37.320	10,450	7,549		292		2,237		2,237		L	02/25/2013
057224-10-7	Baker Hughes Inc			196.000	10,831	55.260	10,831	6,307		118		2,826		2,826		L	07/23/2010
060505-10-4	Bank Amer Corp			4,410.000	68,664	15.570	68,664	43,001		172		17,191		17,191		L	06/05/2013
064058-10-0	Bank of NY Mellon Corp			483.000	16,876	34.940	16,876	13,339		280		4,463		4,463		L	08/09/2010
067383-10-9	Bard C R Inc			10.000	1,339	133.940	1,339	802		8		362		362		L	04/17/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
071813-10-9	Baxter Intl Inc			1,720.000	119,626	69.550	119,626	91,202	843	3,234		4,971		4,971		L	02/29/2012
073730-10-3	Beam Inc			60.000	4,084	68.060	4,084	1,152		54		418		418		L	10/04/2011
075887-10-9	Becton Dickinson			110.000	12,154	110.490	12,154	7,842		223		3,553		3,553		L	12/17/2008
075896-10-0	Bed Bath & Beyond Inc			35.000	2,811	80.300	2,811	890				854		854		L	03/28/2007
081437-10-5	Bemis Co			40.000	1,638	40.960	1,638	947		42		300		300		L	03/28/2007
084670-70-2	Berkshire Hathaway Inc CL B			775.000	91,884	118.560	91,884	61,591				20,732		20,732		L	08/15/2013
086516-10-1	Best Buy Co Inc			110.000	4,387	39.880	4,387	1,304		75		3,083		3,083		L	12/21/2006
09062X-10-3	Biogen Idec Inc			100.000	27,957	279.572	27,957	6,800				12,503		12,503		L	06/25/2013
09247X-10-1	BlackRock Inc			59.000	18,672	316.470	18,672	11,699		396		6,476		6,476		L	11/20/2012
093671-10-5	H&R Block Inc			80.000	2,323	29.040	2,323	953	16	64		838		838		L	01/27/2009
097023-10-5	Boeing Co			280.000	38,217	136.490	38,217	12,203		543		17,116		17,116		L	08/26/2009
099724-10-6	BorgWarner Inc			100.000	5,591	55.910	5,591	4,181		25		2,010		2,010		L	12/17/2013
101121-10-1	Boston Properties Inc			60.000	6,022	100.370	6,022	4,024	39	156		(326)		(326)		L	03/28/2007
101137-10-7	Boston Scientific Corp			12,305.000	147,906	12.020	147,906	82,080				67,201		67,201		L	06/24/2013
110122-10-8	Bristol-Myers Squibb			675.000	35,876	53.150	35,876	16,966	243	945		13,878		13,878		L	03/28/2011
111320-10-7	Broadcom Corp			150.000	4,447	29.645	4,447	2,997		66		(535)		(535)		L	03/28/2007
115637-20-9	Brown-Forman CP CL B			93.000	7,028	75.570	7,028	3,224		98		1,146		1,146		L	03/28/2007
124857-20-2	CBS Corp CL B			175.000	11,155	63.740	11,155	1,433	21	84		4,496		4,496		L	03/28/2007
12504L-10-9	CBRE Group Inc CL A			90.000	2,367	26.300	2,367	389				576		576		L	03/28/2007
125269-10-0	CF Industries Holdings Inc			30.000	6,991	233.040	6,991	3,564		66		896		896		L	12/17/2010
12541W-20-9	C H Robinson Worldwide Inc			90.000	5,252	58.350	5,252	4,849		126		(438)		(438)		L	07/24/2009
125509-10-9	CIGNA Corp			105.000	9,185	87.480	9,185	1,769		4		3,572		3,572		L	03/28/2007
12572Q-10-5	CME Group Inc			130.000	10,200	78.460	10,200	6,201	338	234		3,608		3,608		L	05/19/2009
125896-10-0	CMS Energy Corp			130.000	3,480	26.770	3,480	1,539		133		311		311		L	03/28/2007
126408-10-3	CSX Corp			450.000	12,947	28.770	12,947	11,966		266		4,068		4,068		L	03/28/2011
126650-10-0	CVS Caremark Corp			500.000	35,785	71.570	35,785	14,527		450		11,610		11,610		L	11/17/2009
12673P-10-5	CA Inc			95.000	3,197	33.650	3,197	1,673		95		1,109		1,109		L	03/28/2007
12686C-10-9	Cablevision Systems Corp CL A			40.000	717	17.930	717	598		24		120		120		L	02/23/2011
127097-10-3	Cabot Oil & Gas Corp			190.000	7,364	38.760	7,364	1,744		11		2,639		2,639		L	08/14/2013
13342B-10-5	Cameron Intl Corp			120.000	7,144	59.530	7,144	5,269				368		368		L	01/30/2008
134429-10-9	Campbell Soup Co			140.000	6,059	43.280	6,059	4,847		84		1,175		1,175		L	11/20/2007
14040H-10-5	Capital One Financial Corp			200.000	15,322	76.610	15,322	6,718		190		3,736		3,736		L	05/19/2009
14149Y-10-8	Cardinal Health Inc			110.000	7,349	66.810	7,349	3,764	33	127		2,819		2,819		L	03/28/2007
143130-10-2	CarMax Inc			95.000	4,467	47.020	4,467	3,481				559		559		L	06/25/2013
143658-30-0	Carnival Cruise Lines CL A			130.000	5,222	40.170	5,222	4,556		130		442		442		L	05/21/2008
149123-10-1	Caterpillar Inc			240.000	21,794	90.810	21,794	15,979		413		295		295		L	11/20/2007
151020-10-4	Celgene Corp			175.000	29,569	168.968	29,569	9,373				15,793		15,793		L	11/20/2012
15189T-10-7	CenterPoint Energy Inc			190.000	4,404	23.180	4,404	3,418		158		747		747		L	03/28/2007
156782-10-4	Cerner Corp			120.000	6,689	55.740	6,689	3,982				2,030		2,030		L	07/01/2013
165167-10-7	Chesapeake Energy Corp			250.000	6,785	27.140	6,785	4,155		88		2,630		2,630		L	10/17/2007
166764-10-0	Chevron Corp			730.000	91,184	124.910	91,184	41,490		2,847		12,242		12,242		L	02/17/2006
169656-10-5	Chipotle Mexican Grill Inc			15.000	7,992	532.780	7,992	4,315				3,530		3,530		L	05/26/2011
171232-10-1	Chubb Corp			90.000	8,697	96.630	8,697	4,697	40	156		1,918		1,918		L	05/04/2007
171798-10-1	Cimarex Energy Co			1,140.000	119,597	104.910	119,597	85,395		285		34,203		34,203		L	11/07/2013
172062-10-1	Cincinnati Financial Corp			90.000	4,713	52.370	4,713	2,616	38	148		1,189		1,189		L	03/28/2007
17275R-10-2	Cisco Systems Inc			7,417.000	166,363	22.430	166,363	138,041		3,783		20,619		20,619		L	12/13/2012
172908-10-5	Cintas Corp			50.000	2,980	59.590	2,980	2,271		39		709		709		L	06/25/2013
172967-42-4	Citigroup Inc			5,247.000	273,421	52.110	273,421	188,501		210		65,850		65,850		L	12/19/2012
177376-10-0	Citrix Systems Inc			50.000	3,163	63.250	3,163	1,132				(125)		(125)		L	03/28/2007
18683K-10-1	Cliffs Natural Resources Inc			70.000	1,835	26.210	1,835	1,835		42		1,312	2,176	(865)		L	03/03/2010
189054-10-9	Clorox Co			45.000	4,174	92.760	4,174	3,238		122		879		879		L	11/20/2012
189754-10-4	Coach Inc			110.000	6,174	56.130	6,174	2,806	37	107		68		68		L	03/28/2007
191216-10-0	Coca Cola Co			1,520.000	62,791	41.310	62,791	32,453		1,702		7,691		7,691		L	05/08/2006
19122T-10-9	Coca Cola Enterprises Inc			90.000	3,972	44.130	3,972	1,083		72		1,116		1,116		L	11/20/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
192446-10-2	Cognizant Technology Solutions			130.000	13,127	100.980	13,127	8,023				3,501		3,501		L	09/28/2010
194162-10-3	Colgate Palmolive			360.000	23,476	65.210	23,476	10,835		479		4,658		4,658		L	05/16/2013
20030N-10-1	Comcast Corp			3,875.000	201,364	51.965	201,364	107,857	756	2,350		51,517		51,517		L	08/29/2013
200340-10-7	Comerica Inc			50.000	2,377	47.540	2,377	1,338	9	33		860		860		L	08/20/2008
205363-10-4	Computer Sciences			10.000	559	55.880	559	368	2	8		158		158		L	03/28/2007
205887-10-2	ConAgra Inc			3,875.000	130,588	33.700	130,588	93,795		3,875		16,275		16,275		L	02/29/2012
20825C-10-4	ConocoPhillips			510.000	36,032	70.650	36,032	23,513		1,377		6,457		6,457		L	07/23/2010
20854P-10-9	CONSOL Energy Inc			40.000	1,522	38.040	1,522	1,569		15		238		238		L	03/28/2007
209115-10-4	Consolidated Edison Inc			70.000	3,870	55.280	3,870	2,713		172		(18)		(18)		L	04/17/2009
21036P-10-8	Constellation Brands Inc CL A			65.000	4,575	70.380	4,575	2,938				1,442		1,442		L	06/25/2013
219350-10-5	Corning Inc			680.000	12,118	17.820	12,118	9,184		265		3,536		3,536		L	04/17/2009
22160K-10-5	Costco Wholesale Corp			200.000	23,804	119.020	23,804	12,488		214		3,658		3,658		L	08/15/2013
228227-10-4	Crown Castle Intl Corp			110.000	8,077	73.430	8,077	5,814				140		140		L	03/28/2012
231021-10-6	Cummins Inc			70.000	9,868	140.970	9,868	1,990		158		2,283		2,283		L	12/21/2007
23331A-10-9	Dr Horton Inc			110.000	2,455	22.320	2,455	778				279		279		L	03/28/2007
233331-10-7	DTE Energy Co			50.000	3,320	66.390	3,320	2,408	33	128		317		317		L	03/28/2007
235851-10-2	Danaher Corp			210.000	16,212	77.200	16,212	8,095	5	16		4,473		4,473		L	10/17/2007
237194-10-5	Darden Restaurants Inc			10.000	544	54.370	544	282		21		93		93		L	03/28/2007
23918K-10-8	DaVita HealthCare Partners Inc			70.000	4,436	63.370	4,436	3,583				282		282		L	09/09/2013
242370-20-3	Dean Foods Co			60.000	1,031	17.190	1,031	503				529		529		L	08/27/2013
244199-10-5	Deere & Co			170.000	15,526	91.330	15,526	10,187	87	338		835		835		L	10/19/2011
24702R-10-1	Dell Inc			0.000						79						L	08/24/2010
247361-70-2	Delta Air Lines Inc			255.000	7,005	27.470	7,005	5,970		15		1,035		1,035		L	09/18/2013
247916-20-8	Denbury Resources Inc			160.000	2,629	16.430	2,629	2,750				37		37		L	04/17/2009
249030-10-7	Dentsply International Inc			10.000	485	48.480	485	305	1	2		89		89		L	07/24/2009
25179M-10-3	Devon Energy Corp New			1,790.000	110,747	61.870	110,747	113,207		1,539		17,596		17,596		L	06/04/2012
25271C-10-2	Diamond Offshore Drilling			50.000	2,846	56.920	2,846	3,344		175		(552)		(552)		L	09/29/2009
254687-10-6	Walt Disney Co			2,600.000	198,640	76.400	198,640	101,175	2,236			69,186		69,186		L	02/29/2012
254709-10-8	Discover Financial Service			175.000	9,791	55.950	9,791	1,736		130		3,045		3,045		L	09/28/2010
25470F-10-4	Discovery Communications Inc CL A			105.000	9,494	90.420	9,494	4,155				2,829		2,829		L	06/22/2010
25490A-30-9	DirectTV CL A			230.000	15,884	69.060	15,884	7,112				4,347		4,347		L	11/17/2009
256677-10-5	Dollar General Corp			125.000	7,540	60.320	7,540	6,315				1,225		1,225		L	06/25/2013
256746-10-8	Dollar Tree Inc			95.000	5,360	56.420	5,360	3,973				1,507		1,507		L	01/26/2012
25746U-10-9	Dominion Resources Inc VA			210.000	13,585	64.690	13,585	9,162		473		2,707		2,707		L	10/17/2007
260003-10-8	Dover Corp			1,555.000	150,120	96.540	150,120	79,586		2,255		47,941		47,941		L	02/29/2012
260543-10-3	Dow Chemical Co			500.000	22,200	44.400	22,200	8,459	160	480		6,040		6,040		L	07/24/2009
26138E-10-9	Dr Pepper Snapple Group Inc			45.000	2,192	48.720	2,192	1,477	17	62		219		219		L	02/25/2013
263534-10-9	Du Pont De Nemours			400.000	25,988	64.970	25,988	15,264		712		8,000		8,000		L	12/17/2010
26441C-20-4	Duke Energy Corp New			220.000	15,205	69.010	15,205	12,071		644		1,148		1,148		L	07/03/2012
26483E-10-0	Dun & Bradstreet Corp			20.000	2,455	122.750	2,455	1,488		32		882		882		L	12/17/2008
268648-10-2	EMC Corp			790.000	19,869	25.150	19,869	12,069		158		(119)		(119)		L	11/17/2009
26875P-10-1	EOG Resources Inc			1,040.000	174,554	167.840	174,554	107,597		762		48,932		48,932		L	06/04/2012
26884L-10-9	EQT Corp			40.000	3,591	89.780	3,591	2,652		5		1,232		1,232		L	10/19/2011
269246-40-1	E Trade Financial Corp			21.000	412	19.640	412	188				224		224		L	03/28/2007
277432-10-0	Eastman Chemical Co			30.000	2,421	80.700	2,421	951	11	27		380		380		L	03/28/2007
278642-10-3	EBay Inc			490.000	26,884	54.865	26,884	6,154				1,884		1,884		L	03/28/2007
278865-10-0	Ecolab Inc			130.000	13,555	104.270	13,555	6,148	36	90		4,177		4,177		L	01/23/2013
281020-10-7	Edison International			160.000	7,408	46.300	7,408	5,565	57	216		178		178		L	03/28/2007
28176E-10-8	Edwards Lifesciences Corp			50.000	3,288	65.760	3,288	3,914				(1,221)		(1,221)		L	01/26/2012
285512-10-9	Electronic Arts Inc			180.000	4,129	22.940	4,129	2,615				1,514		1,514		L	03/28/2007
291011-10-4	Emerson Electric Co			270.000	18,949	70.180	18,949	11,521		448		4,649		4,649		L	03/28/2007
29364G-10-3	Entergy Corp			100.000	6,327	63.270	6,327	8,184		332		(48)		(48)		L	03/28/2007
294429-10-5	Equifax Inc			70.000	4,836	69.090	4,836	2,568		62		1,048		1,048		L	03/28/2007
29476L-10-7	Equity Residential Properties			60.000	3,112	51.870	3,112	2,027	39	118		(288)		(288)		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
30161N-10-1	Exelon Corp			403.000	11,038	27.390	11,038	11,267		586		(307)	640	(947)		L	03/16/2012
30219G-10-8	Express Scripts Hldg Co			1,900.000	133,456	70.240	133,456	109,934				22,926		22,926		L	10/25/2013
30231G-10-2	Exxon Mobil Corp			1,711.000	173,153	101.200	173,153	87,796		4,209		25,066		25,066		L	06/04/2012
302491-30-3	FMC Corp			70.000	5,282	75.460	5,282	3,627	9	38		1,186		1,186		L	11/20/2012
30249U-10-1	FMC Technologies Inc			110.000	5,743	52.210	5,743	3,180				1,032		1,032		L	11/17/2009
30303M-10-2	Facebook Inc			304.000	16,613	54.649	16,613	16,740				(127)		(127)		L	12/20/2013
307000-10-9	Family Dollar Stores			40.000	2,599	64.970	2,599	1,951	10	31		62		62		L	01/26/2012
311900-10-4	Fastenal Co			90.000	4,276	47.510	4,276	2,114		72		74		74		L	03/28/2012
31428X-10-6	FedEx Corp			110.000	15,815	143.770	15,815	7,057	17	48		5,726		5,726		L	12/17/2008
315616-10-2	F5 Networks Inc			40.000	3,634	90.860	3,634	3,886				(252)		(252)		L	12/17/2010
31620M-10-6	Fidelity National Information			80.000	4,294	53.680	4,294	1,456		70		1,510		1,510		L	03/28/2007
316773-10-0	Fifth Third Bancorp			360.000	7,571	21.030	7,571	3,542	43	162		2,102		2,102		L	09/29/2009
336433-10-7	First Solar Inc			30.000	1,639	54.640	1,639	926				713		713		L	11/17/2009
337932-10-7	FirstEnergy Corp			216.000	7,124	32.980	7,124	9,252		475		(1,896)		(1,896)		L	02/11/2011
343412-10-2	Fluor Corp			40.000	3,212	80.290	3,212	2,150	6	19		862		862		L	08/26/2009
345370-86-0	Ford Motor Co			1,483.000	22,883	15.430	22,883	5,224		593		3,678		3,678		L	07/24/2009
345838-10-6	Forest Laboratories Inc			100.000	6,003	60.030	6,003	2,828				2,471		2,471		L	03/28/2007
34988V-10-6	Fossil Group Inc			5.000	600	119.940	600	353				134		134		L	05/23/2012
354613-10-1	Franklin Resources			1,705.000	98,430	57.730	98,430	89,930	205	35		6,023		6,023		L	12/24/2013
35671D-85-7	Freeport McMoran Copper			410.000	15,473	37.740	15,473	13,868		923		1,451		1,451		L	11/17/2009
35906A-10-8	Frontier Communications Corp CL B			555.000	2,581	4.650	2,581	2,375		222		205		205		L	07/02/2010
36467W-10-9	GameStop Corp			50.000	2,463	49.260	2,463	1,401		55		1,209		1,209		L	01/30/2008
364730-10-1	Gannett Co Inc			120.000	3,550	29.580	3,550	960	24	96		1,388		1,388		L	03/28/2007
364760-10-8	Gap Inc			135.000	5,276	39.080	5,276	3,830		84		1,085		1,085		L	11/20/2012
369550-10-8	General Dynamics Corp			160.000	15,288	95.550	15,288	12,294		269		4,205		4,205		L	03/28/2007
369604-10-3	General Electric			3,810.000	106,794	28.030	106,794	59,850	838	2,896		26,822		26,822		L	03/03/2010
370334-10-4	General Mills			2,865.000	142,992	49.910	142,992	99,143		4,068		27,218		27,218		L	02/29/2012
37045V-10-0	General Motors Co			275.000	11,239	40.870	11,239	8,753				2,486		2,486		L	06/25/2013
372460-10-5	Genuine Parts Co			100.000	8,319	83.190	8,319	3,796	54	211		1,961		1,961		L	03/28/2007
37247D-10-6	Genworth Financial Inc CL A			205.000	3,184	15.530	3,184	2,487				697		697		L	09/18/2013
375558-10-3	Gilead Sciences Inc			625.000	46,938	75.100	46,938	13,952				23,984		23,984		L	01/28/2013
38141G-10-4	Goldman Sachs Group Inc			180.000	31,907	177.260	31,907	24,160		369		8,946		8,946		L	05/23/2012
382550-10-1	Goodyear Tire & Rubber Co			40.000	954	23.850	954	536		2		402		402		L	01/26/2012
38259P-50-8	Google Inc CL A			110.000	123,278	1,120.710	123,278	50,733				45,247		45,247		L	03/28/2012
384802-10-4	W W Grainger Inc			25.000	6,386	255.420	6,386	4,928		74		895		895		L	02/25/2013
40414L-10-9	HCP Inc			250.000	9,080	36.320	9,080	9,211		525		(2,215)		(2,215)		L	03/28/2011
406216-10-1	Halliburton Co			380.000	19,285	50.750	19,285	11,902		200		6,103		6,103		L	03/28/2007
412822-10-8	Harley Davidson Inc			110.000	7,616	69.240	7,616	1,867		92		2,244		2,244		L	03/28/2007
413875-10-5	Harris Corp			70.000	4,887	69.810	4,887	3,310		111		1,460		1,460		L	09/25/2008
416515-10-4	Hartford Financial Servs Group			210.000	7,608	36.230	7,608	3,469	32	95		2,896		2,896		L	05/23/2012
418056-10-7	Hasbro Inc			60.000	3,301	55.010	3,301	1,729		72		1,147		1,147		L	03/28/2007
42217K-10-6	Health Care REIT Inc			110.000	5,893	53.570	5,893	5,314		337		(849)		(849)		L	01/26/2012
423452-10-1	Helmerich & Payne Inc			60.000	5,045	84.080	5,045	3,653		78		1,684		1,684		L	01/26/2012
427866-10-8	Hershey Foods Corp			65.000	6,320	97.230	6,320	3,074		118		1,530		1,530		L	01/23/2013
42809H-10-7	Hess Corp			90.000	7,470	83.000	7,470	5,088		63		2,704		2,704		L	03/28/2012
428236-10-3	Hewlett Packard Co			782.000	21,880	27.980	21,880	15,273	114	434		10,737		10,737		L	10/13/2004
437076-10-2	Home Depot Inc			555.000	45,699	82.340	45,699	12,776		866		11,372		11,372		L	03/28/2007
438516-10-6	Honeywell Intl Inc			340.000	31,066	91.370	31,066	10,194		571		9,486		9,486		L	11/20/2007
441060-10-0	Hospira Inc			90.000	3,715	41.280	3,715	3,651				904		904		L	03/28/2007
44107P-10-4	Host Hotels & Resorts Inc			316.000	6,143	19.440	6,143	2,343	41	133		1,191		1,191		L	03/28/2007
443683-10-7	Hudson City Bancorp Inc			210.000	1,980	9.430	1,980	1,313		42		273		273		L	01/27/2009
444859-10-2	Humana Inc			50.000	5,161	103.220	5,161	1,864	14	53		1,730		1,730		L	03/28/2007
446150-10-4	Huntington Bancshares			220.000	2,123	9.650	2,123	803	11	40		717		717		L	05/21/2008
452308-10-9	Illinois Tool Works Inc			1,760.000	147,981	84.080	147,981	86,424	739	2,746		40,955		40,955		L	02/29/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
458140-10-0	Intel Corp			2,030.000	52,689	25.955	52,689	29,760		1,827		10,810		10,810		L	01/30/2008
45822P-10-5	Integrys Energy Group Inc			40.000	2,176	54.410	2,176	1,680		109		88		88		L	03/28/2007
45866F-10-4	IntercontinentalExchange Group			65.000	14,620	224.920	14,620	7,349		42		5,645		5,645		L	11/15/2013
459200-10-1	IBM Corp			1,195.000	224,146	187.570	224,146	174,115		3,899		(2,832)		(2,832)		L	10/29/2013
459902-10-2	International Game Technology			190.000	3,450	18.160	3,450	2,259	21	51		758		758		L	03/28/2007
460146-10-3	International Paper Co			180.000	8,825	49.030	8,825	2,124		225		1,654		1,654		L	05/21/2008
460690-10-0	Interpublic Group			175.000	3,098	17.700	3,098	693		53		1,169		1,169		L	03/28/2007
461202-10-3	Intuit Inc			110.000	8,395	76.320	8,395	5,664		77		1,850		1,850		L	03/28/2011
46120E-60-2	Intuitive Surgical Inc			15.000	5,761	384.080	5,761	4,173				(1,594)		(1,594)		L	06/25/2008
462846-10-6	Iron Mountain Inc			97.000	2,944	30.350	2,944	2,346	26	105		(68)		(68)		L	04/17/2009
464288-51-3	iShares iBoxx H/Y Corp			75,000.000	6,966,000	92.880	6,966,000	6,496,073	35,045	427,777		(35,250)		(35,250)		L	06/04/2012
46612J-50-7	JDS Uniphase Corp			120.000	1,558	12.985	1,558	438				(67)		(67)		L	03/28/2007
46625H-10-0	J P Morgan Chase & Co			5,162.000	301,874	58.480	301,874	202,088		7,020		74,901		74,901		L	12/19/2012
466313-10-3	Jabil Circuit Inc			100.000	1,744	17.440	1,744	645		32		(185)		(185)		L	03/03/2009
469814-10-7	Jacobs Engineering Group			70.000	4,409	62.990	4,409	2,706				1,429		1,429		L	11/20/2007
478160-10-4	Johnson & Johnson			1,060.000	97,085	91.590	97,085	59,460		2,745		22,779		22,779		L	05/16/2006
478366-10-7	Johnson Controls Inc			285.000	14,621	51.300	14,621	7,971	63	162		5,871		5,871		L	05/23/2012
481165-10-8	Joy Global Inc			60.000	3,509	58.490	3,509	3,827		42		(317)		(317)		L	03/28/2011
48203R-10-4	Juniper Networks Inc			2,725.000	61,503	22.570	61,503	51,331				7,903		7,903		L	02/29/2012
482480-10-0	KLA-Tencor Corp			80.000	5,157	64.460	5,157	1,743		136		1,336		1,336		L	03/28/2007
487836-10-8	Kellogg Co			150.000	9,161	61.070	9,161	8,151		270		783		783		L	10/17/2007
493267-10-8	KeyCorp			590.000	7,918	13.420	7,918	4,511		127		2,950		2,950		L	03/28/2011
494368-10-3	Kimberly Clark			1,565.000	163,480	104.460	163,480	113,835	1,268	4,961		31,347		31,347		L	06/20/2012
49446R-10-9	Kimco Realty Corp			150.000	2,963	19.750	2,963	2,030	34	126		65		65		L	10/17/2007
49456B-10-1	Kinder Morgan Inc			135.000	4,860	36.000	4,860	4,317		211		90		90		L	06/01/2012
500255-10-4	Kohl's Corp			95.000	5,391	56.750	5,391	4,020		133		1,308		1,308		L	03/28/2007
50076Q-10-6	Kraft Food Group Inc			238.000	12,831	53.910	12,831	7,453	125	482		2,009		2,009		L	10/02/2012
501044-10-1	Kroger Co			210.000	8,301	39.530	8,301	4,311		129		2,837		2,837		L	03/28/2007
501797-10-4	L Brands Inc			80.000	4,948	61.850	4,948	803		96		1,183		1,183		L	03/28/2007
502161-10-2	LSI Logic Corp			240.000	2,648	11.035	2,648	1,274		14		949		949		L	03/28/2007
502424-10-4	L-3 Communications Hldgs Inc			10.000	1,069	106.860	1,069	677		22		302		302		L	03/05/2008
50540R-40-9	Laboratory Corp of Amer Hldgs			45.000	4,112	91.370	4,112	3,823				143		143		L	02/25/2013
512807-10-8	Lam Research Corp			30.000	1,634	54.450	1,634	1,427				207		207		L	06/05/2013
518439-10-4	Estee Lauder Cos CL A			65.000	4,896	75.320	4,896	1,582		48		1,005		1,005		L	03/28/2007
524660-10-7	Leggett & Platt			100.000	3,094	30.940	3,094	2,229	30	88		372		372		L	03/28/2007
524901-10-5	Legg Mason Inc			70.000	3,044	43.480	3,044	1,534	9	34		1,243		1,243		L	03/28/2007
526057-10-4	Lennar Corp CL A			70.000	2,769	39.560	2,769	607		11		62		62		L	03/28/2007
527288-10-4	Leucadia National Corp			100.000	2,834	28.340	2,834	2,358		25		521		521		L	01/26/2012
53217V-10-9	Life Technologies Corp			83.000	6,291	75.800	6,291	3,866				2,218		2,218		L	08/26/2009
532457-10-8	Eli Lilly and Co			430.000	21,930	51.000	21,930	15,360		843		722		722		L	11/22/2011
534187-10-9	Lincoln National Corp			110.000	5,678	51.620	5,678	2,072		53		2,829		2,829		L	03/28/2007
535678-10-6	Linear Technology			1,830.000	83,357	45.550	83,357	57,870		1,427		20,588		20,588		L	02/29/2012
539830-10-9	Lockheed Martin Corp			110.000	16,353	148.660	16,353	7,690		526		6,201		6,201		L	03/28/2007
540424-10-8	Loews Corp			54.000	2,605	48.240	2,605	1,867		14		404		404		L	09/29/2009
544147-10-1	Lorillard Inc			116.000	5,879	50.680	5,879	2,513		255		1,368		1,368		L	01/16/2013
548661-10-7	Lowe's Cos Inc			435.000	21,554	49.550	21,554	12,366		296		6,103		6,103		L	09/27/2006
55261F-10-4	M&T Bank Corp			60.000	6,985	116.420	6,985	3,907		168		1,025		1,025		L	02/25/2013
55616P-10-4	Macy's Inc			155.000	8,277	53.400	8,277	2,916	39	140		2,229		2,229		L	01/12/2007
565849-10-6	Marathon Oil Corp			310.000	10,943	35.300	10,943	5,379		223		1,438		1,438		L	07/18/2012
56585A-10-2	Marathon Petroleum Corp			145.000	13,301	91.730	13,301	3,189		223		4,166		4,166		L	06/27/2011
571748-10-2	Marsh & Mclennan Cos Inc			3,295.000	159,346	48.360	159,346	145,448		230		12,648		12,648		L	10/25/2013
571903-20-2	Marriott International CL A			50.000	2,468	49.351	2,468	908		32		604		604		L	10/17/2007
574599-10-6	Masco Corp			70.000	1,594	22.770	1,594	615		21		428		428		L	08/31/2011
57636Q-10-4	MasterCard Inc CL A			40.000	33,418	835.460	33,418	7,775		84		13,767		13,767		L	11/17/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
577081-10-2	Mattel Inc			190.000	9,040	47.580	9,040	3,040		274		2,082		2,082		L	03/28/2007
579780-20-6	McCormick & Co			70.000	4,824	68.920	4,824	2,710	26	95		377		377		L	09/25/2008
580135-10-1	McDonalds Corp			1,595.000	154,763	97.030	154,763	94,898		4,976		14,068		14,068		L	02/29/2012
580645-10-9	McGraw Hill Financial Inc			110.000	8,602	78.200	8,602	3,477		123		2,588		2,588		L	10/17/2007
58155Q-10-3	McKesson HBOC Inc			100.000	16,140	161.400	16,140	5,883	24	84		6,444		6,444		L	03/28/2007
582839-10-6	Mead Johnson Nutrition Co			83.000	6,952	83.760	6,952	3,638	28	110		1,483		1,483		L	12/18/2009
583334-10-7	Meadwestvaco Corp			75.000	2,770	36.930	2,770	2,540		38		230		230		L	06/25/2013
585055-10-6	Medtronic Inc			4,645.000	266,577	57.390	266,577	177,738	1,301	3,809		74,334		74,334		L	01/14/2013
58933Y-10-5	Merck & Co Inc			1,108.000	55,455	50.050	55,455	33,683	488	1,906		10,094		10,094		L	03/05/2008
59156R-10-8	MetLife Inc			450.000	24,264	53.920	24,264	14,870		455		9,441		9,441		L	10/19/2011
594918-10-4	Microsoft Corp			7,630.000	285,438	37.410	285,438	211,164		7,401		80,574		80,574		L	01/17/2013
595112-10-3	Micron Technology Inc			370.000	8,048	21.750	8,048	1,787				5,698		5,698		L	03/28/2007
60871R-20-9	Molson Coors Brewing Co - B			30.000	1,685	56.150	1,685	1,367		38		401		401		L	05/14/2010
609207-10-5	Mondelez International Inc			715.000	25,240	35.300	25,240	13,880	100	379		7,028		7,028		L	07/29/2011
61166W-10-1	Monsanto Co			220.000	25,641	116.550	25,641	16,393		342		4,818		4,818		L	11/17/2009
615369-10-5	Moodys Corp			100.000	7,847	78.470	7,847	2,009		90		2,815		2,815		L	03/28/2007
617446-44-8	Morgan Stanley			7,125.000	223,440	31.360	223,440	149,173		1,276		73,396		73,396		L	05/13/2013
61945C-10-3	The Mosaic Co			105.000	4,963	47.270	4,963	5,800		105		(983)		(983)		L	10/19/2011
620076-30-7	Motorola Solutions Inc			110.000	7,425	67.500	7,425	1,996	34	120		1,300		1,300		L	01/04/2011
626717-10-2	Murphy Oil Corp			80.000	5,190	64.880	5,190	3,728		100		1,091		1,091		L	01/30/2008
626755-10-2	Murphy USA			20.000	831	41.560	831	605				226		226		L	09/03/2013
628530-10-7	Mylan Laboratories			140.000	6,076	43.400	6,076	1,624				2,229		2,229		L	03/28/2007
629377-50-8	NRG Energy Inc			130.000	3,734	28.720	3,734	3,453		31		281		281		L	06/25/2013
631103-10-8	Nasdaq Stock Market Inc			80.000	3,184	39.800	3,184	2,054		42		1,183		1,183		L	12/17/2008
637071-10-1	National-Oilwell Varco Inc			140.000	11,134	79.530	11,134	5,724		127		1,565		1,565		L	05/23/2012
64110D-10-4	NetApp Inc			110.000	4,525	41.140	4,525	2,005		33		835		835		L	10/17/2007
64110L-10-6	NetFlix Inc			20.000	7,363	368.170	7,363	1,856				5,508		5,508		L	02/23/2011
651229-10-6	Newell Rubbermaid Inc			160.000	5,186	32.410	5,186	1,565		96		1,622		1,622		L	03/28/2007
651290-10-8	Newfield Exploration Co			40.000	985	24.630	985	1,071				(86)		(86)		L	12/17/2010
651639-10-6	Newmont Mining Corp			210.000	4,836	23.030	4,836	4,836		257		(900)	4,016	(4,916)		L	03/03/2009
65249B-10-9	News Corp CL A			176.000	3,172	18.020	3,172	874				2,298		2,298		L	07/01/2013
65339F-10-1	NextEra Energy Inc			170.000	14,555	85.620	14,555	7,941		449		2,793		2,793		L	11/20/2007
654106-10-3	Nike Inc CL B			295.000	23,199	78.640	23,199	8,682	71	186		7,977		7,977		L	02/23/2011
65473P-10-5	NiSource Inc			160.000	5,261	32.880	5,261	1,755		157		1,278		1,278		L	03/28/2007
655044-10-5	Noble Energy Inc			140.000	9,535	68.110	9,535	3,772		76		2,414		2,414		L	05/29/2013
655664-10-0	Nordstrom Inc			80.000	4,944	61.800	4,944	2,299		96		664		664		L	03/28/2007
655844-10-8	Norfolk Southern Corp			140.000	12,996	92.830	12,996	7,007		286		4,339		4,339		L	03/28/2007
664397-10-6	Northeast Utilities			110.000	4,663	42.390	4,663	3,859		162		364		364		L	01/26/2012
665859-10-4	Northern Trust Corp			85.000	5,261	61.890	5,261	4,251	26	78		997		997		L	08/31/2011
666807-10-2	Northrop Grumman Corp			50.000	5,731	114.610	5,731	2,533		119		2,352		2,352		L	03/28/2007
670346-10-5	Nucor Corp			140.000	7,473	53.380	7,473	5,344	52	206		1,428		1,428		L	03/28/2007
67066G-10-4	NVIDIA Corp			270.000	4,325	16.020	4,325	2,662		84		1,007		1,007		L	03/28/2007
67103H-10-7	O'Reilly Automotive Inc			45.000	5,792	128.710	5,792	1,746				1,768		1,768		L	04/17/2009
674599-10-5	Occidental Petroleum Corp			2,800.000	266,280	95.100	266,280	242,854	1,792	5,376		51,772		51,772		L	04/23/2012
681919-10-6	Omnicom Group Inc			140.000	10,412	74.370	10,412	3,276	56	168		3,417		3,417		L	03/28/2007
682680-10-3	ONEOK Inc			120.000	7,462	62.180	7,462	5,274		178		2,332		2,332		L	01/26/2012
68389X-10-5	Oracle Corp			1,500.000	57,390	38.260	57,390	29,756		360		7,410		7,410		L	04/13/2010
690768-40-3	Owens-Illinois Inc			100.000	3,578	35.780	3,578	1,938				1,451		1,451		L	08/26/2009
69331C-10-8	PG & E Corp			230.000	9,264	40.280	9,264	8,827	105	419		23		23		L	04/13/2010
693475-10-5	PNC Financial Servs Group			2,175.000	168,737	77.580	168,737	130,578		3,741		41,912		41,912		L	05/23/2012
693506-10-7	PPG Industries			60.000	11,380	189.660	11,380	4,242		145		3,259		3,259		L	03/28/2007
69351T-10-6	PPL Corp			220.000	6,620	30.090	6,620	5,790	81	322		321		321		L	03/28/2007
693656-10-0	PVH Corp			35.000	4,761	136.020	4,761	4,081		3		679		679		L	06/25/2013
693718-10-8	PACCAR Inc			180.000	10,651	59.170	10,651	4,637	162	144		2,513		2,513		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
696429-30-7	Pall Corp			70.000	5,975	85.350	5,975	2,676		72		1,756		1,756		L	03/28/2007
701094-10-4	Parker-Hannifin			1,235.000	158,870	128.640	158,870	66,253		2,198		53,821		53,821		L	02/29/2012
703395-10-3	Patterson Cos Inc			5.000	206	41.200	206	166		2		35		35		L	03/28/2007
704326-10-7	Paychex			150.000	6,830	45.530	6,830	4,596		105		2,159		2,159		L	03/28/2007
704549-10-4	Peabody Energy Corp			105.000	2,051	19.530	2,051	2,051		36			743	(743)		L	07/29/2011
708160-10-6	J C Penney Inc			20.000	183	9.150	183	183				160	372	(211)		L	05/19/2009
712704-10-5	People's United Financial Inc			220.000	3,326	15.120	3,326	3,082		142		667		667		L	12/17/2008
713291-10-2	Pepco Holdings Inc			120.000	2,296	19.130	2,296	2,022		130		(58)		(58)		L	09/25/2008
713448-10-8	Pepsico Inc			2,621.000	217,386	82.940	217,386	160,902	1,434	5,582		36,786		36,786		L	12/19/2013
714046-10-9	PerkinElmer Inc			70.000	2,886	41.230	2,886	1,681		20		664		664		L	03/28/2007
717081-10-3	Pfizer Inc			9,074.000	277,937	30.630	277,937	169,482		8,711		50,361		50,361		L	02/29/2012
718172-10-9	Philip Morris Intl Inc			1,765.000	153,784	87.130	153,784	133,667	1,659	4,910		(4,294)		(4,294)		L	05/02/2013
718546-10-4	Phillips 66			260.000	20,054	77.130	20,054	7,153		345		6,248		6,248		L	05/01/2012
723484-10-1	Pinnacle West Capital Corp			60.000	3,175	52.920	3,175	1,928		132		116		116		L	03/28/2007
723787-10-7	Pioneer Natural Resources Co			60.000	11,044	184.070	11,044	6,169		4		3,406		3,406		L	06/25/2013
724479-10-0	Pitney Bowes Inc			40.000	932	23.300	932	426		38		506		506		L	01/26/2012
729251-10-8	Plum Creek Timber Co Inc			100.000	4,651	46.510	4,651	3,841		174		214		214		L	03/28/2007
74005P-10-4	Praxair Inc			120.000	15,604	130.030	15,604	9,568		288		2,470		2,470		L	09/29/2009
740189-10-5	Precision Castparts Corp			60.000	16,158	269.300	16,158	5,613		7		4,793		4,793		L	07/18/2012
74144T-10-8	T Rowe Price Group Inc			60.000	5,026	83.770	5,026	2,860		91		1,118		1,118		L	03/05/2008
741503-40-3	Priceline.Com Inc			20.000	23,248	1,162.400	23,248	4,174				10,824		10,824		L	11/17/2009
74251V-10-2	Principal Financial Group Inc			115.000	5,671	49.310	5,671	2,638		113		2,391		2,391		L	08/31/2011
742718-10-9	Procter & Gamble Co			3,203.000	260,756	81.410	260,756	191,418		7,580		43,305		43,305		L	02/29/2012
743315-10-3	Progressive Corp			5,180.000	141,259	27.270	141,259	114,297		1,162		27,628		27,628		L	03/14/2013
74340W-10-3	ProLogis Inc			92.000	3,399	36.950	3,399	2,094		145		42		42		L	10/19/2011
744320-10-2	Prudential Financial Inc			1,880.000	173,374	92.220	173,374	115,223		2,704		56,315		56,315		L	05/07/2013
744573-10-6	Public Service Enterprise Grp			220.000	7,049	32.040	7,049	6,483		317		317		317		L	03/28/2007
74460D-10-9	Public Storage Inc			70.000	10,536	150.520	10,536	6,564		361		389		389		L	03/28/2007
745867-10-1	Pulte Homes Inc			168.000	3,422	20.370	3,422	1,060	8	17		371		371		L	07/21/2009
74733V-10-0	QEP Resources Inc			70.000	2,146	30.650	2,146	1,975		3		170		170		L	06/25/2013
747525-10-3	QUALCOMM Inc			705.000	52,346	74.250	52,346	28,579		917		8,622		8,622		L	08/26/2009
74762E-10-2	Quanta Services Inc			120.000	3,787	31.560	3,787	2,825				512		512		L	07/24/2009
74834L-10-0	Quest Diagnostics Inc			1,625.000	87,003	53.540	87,003	89,631		1,950		(7,686)		(7,686)		L	02/29/2012
751212-10-1	Ralph Lauren Corp			20.000	3,531	176.570	3,531	2,201	9	24		533		533		L	03/28/2012
75281A-10-9	Range Resources Corp			65.000	5,480	84.310	5,480	2,424		10		1,396		1,396		L	08/24/2010
755111-50-7	Raytheon Co			120.000	10,884	90.700	10,884	6,283	66	258		3,977		3,977		L	03/28/2007
756577-10-2	Red Hat Inc			110.000	6,164	56.040	6,164	3,515				339		339		L	01/26/2012
75886F-10-7	Regeneron Pharmaceuticals			35.000	9,633	275.240	9,633	7,854				1,779		1,779		L	06/25/2013
7591EP-10-0	Regions Financial Corp			740.000	7,319	9.890	7,319	4,397	22	59		2,050		2,050		L	09/29/2009
760759-10-0	Republic Services Inc			145.000	4,814	33.200	4,814	4,635	38	80		76		76		L	09/18/2013
761713-10-6	Reynolds American Inc			60.000	2,999	49.990	2,999	1,209	38	146		514		514		L	03/28/2007
770323-10-3	Robert Half International Inc			80.000	3,359	41.990	3,359	1,666		51		814		814		L	03/28/2007
773903-10-9	Rockwell International Corp			60.000	7,090	118.160	7,090	1,934		125		2,050		2,050		L	03/28/2007
774341-10-1	Rockwell Collins Inc			55.000	4,066	73.920	4,066	2,150		66		866		866		L	03/28/2007
776696-10-6	Roper Industries Inc			50.000	6,934	138.680	6,934	4,716		25		1,360		1,360		L	01/26/2012
778296-10-3	Ross Stores Inc			120.000	8,992	74.930	8,992	5,125		82		2,494		2,494		L	10/19/2011
783549-10-8	Ryder System Inc			20.000	1,476	73.780	1,476	978		26		477		477		L	03/28/2007
78442P-10-6	SLM Corp			260.000	6,833	26.280	6,833	2,375		156		2,379		2,379		L	09/28/2010
786514-20-8	Safeway Inc			95.000	3,094	32.570	3,094	1,719	19	55		1,376		1,376		L	03/28/2007
790849-10-3	St Jude Medical Inc			150.000	9,293	61.950	9,293	5,706	38	147		3,872		3,872		L	03/28/2007
79466L-30-2	Salesforce.com Inc			180.000	9,934	55.190	9,934	3,313				2,370		2,370		L	04/18/2013
80004C-10-1	SanDisk Corp			95.000	6,701	70.540	6,701	912		43		2,563		2,563		L	03/28/2007
806857-10-8	Schlumberger Ltd			533.000	48,029	90.110	48,029	33,803		646		11,097		11,097		L	01/31/2007
808513-10-5	Charles Schwab Corp			450.000	11,700	26.000	11,700	6,732		137		5,238		5,238		L	07/18/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
811065-10-1	Scripps Networks Interactive			50.000	4,321	86.410	4,321	2,223		30		1,425		1,425		L	07/01/2008
81211K-10-0	Sealed Air Corp New			100.000	3,405	34.050	3,405	1,494		52		1,654		1,654		L	03/28/2007
816851-10-9	Sempra Energy			80.000	7,181	89.760	7,181	4,485	50	199		1,506		1,506		L	06/25/2008
824348-10-6	Sherwin-Williams Co			45.000	8,258	183.500	8,258	3,447		90		1,281		1,281		L	01/23/2013
826552-10-1	Sigma-Aldrich Corp			50.000	4,701	94.010	4,701	3,671		43		1,022		1,022		L	03/28/2012
828806-10-9	Simon Property Group Inc			125.000	19,020	152.160	19,020	10,779		581		(741)		(741)		L	03/28/2012
832696-40-5	J M Smucker Co			50.000	5,181	103.620	5,181	4,540		68		282		282		L	06/25/2013
833034-10-1	Snap-On Inc			30.000	3,286	109.520	3,286	1,442		47		916		916		L	03/28/2007
842587-10-7	Southern Co			310.000	12,744	41.110	12,744	10,554		624		(527)		(527)		L	07/23/2010
844741-10-8	Southwest Airlines Co			6,980.000	131,503	18.840	131,503	97,461	279	481		34,554		34,554		L	07/22/2013
845467-10-9	Southwestern Energy Co			210.000	8,259	39.330	8,259	7,370				1,243		1,243		L	09/29/2009
847560-10-9	Spectra Energy Corp			190.000	6,768	35.620	6,768	3,897		232		1,566		1,566		L	03/28/2007
854502-10-1	Stanley Black & Decker Inc			51.000	4,115	80.690	4,115	1,489		101		343		343		L	03/01/2010
855030-10-2	Staples Inc			6,280.000	99,789	15.890	99,789	92,059	754	844		8,701		8,701		L	10/09/2013
855244-10-9	Starbucks Corp			310.000	24,301	78.390	24,301	2,933		276		7,679		7,679		L	03/28/2007
85590A-40-1	Starwood Hotels & Resorts Inc			45.000	3,575	79.450	3,575	806		61		994		994		L	03/28/2007
857477-10-3	State Street Corp			210.000	15,412	73.390	15,412	9,918	55	214		5,540		5,540		L	07/24/2009
858912-10-8	Stericycle Inc			50.000	5,809	116.170	5,809	2,755				1,145		1,145		L	12/17/2008
863667-10-1	Stryker Corp			120.000	9,017	75.140	9,017	6,044	37	127		2,438		2,438		L	03/28/2007
867914-10-3	Suntrust Banks Inc			320.000	11,779	36.810	11,779	6,515		112		2,707		2,707		L	12/28/2009
871503-10-8	Symantec Corp			310.000	7,310	23.580	7,310	5,417		140		1,479		1,479		L	07/23/2010
871829-10-7	Sysco Corp			2,555.000	92,236	36.100	92,236	77,960	741	2,531		9,991		9,991		L	12/20/2013
872375-10-0	TECO Energy Inc			120.000	2,069	17.240	2,069	2,086		106		58		58		L	03/28/2007
872540-10-9	TJX Cos Inc			2,485.000	158,369	63.730	158,369	100,513		1,322		52,005		52,005		L	03/18/2013
87612E-10-6	Target Corp			230.000	14,552	63.270	14,552	11,133		363		943		943		L	09/05/2006
88033G-40-7	Tenet Healthcare Corp			40.000	1,685	42.120	1,685	1,038				386		386		L	03/28/2007
88076W-10-3	Teradata Corp			80.000	3,639	45.490	3,639	3,366				(1,312)		(1,312)		L	03/28/2012
880770-10-2	Teradyne Inc			110.000	1,938	17.620	1,938	482				80		80		L	03/28/2007
881609-10-1	Tesoro Corp			80.000	4,680	58.500	4,680	1,054		72		1,156		1,156		L	10/17/2007
882508-10-4	Texas Instruments Inc			480.000	21,077	43.910	21,077	7,925		514		6,226		6,226		L	03/28/2007
883203-10-1	Textron Inc			80.000	2,941	36.760	2,941	459	2	6		958		958		L	01/30/2008
883556-10-2	Thermo Fisher Scientific Inc			110.000	12,249	111.350	12,249	4,592	17	66		5,233		5,233		L	10/30/2008
88579Y-10-1	3M Co			1,275.000	178,819	140.250	178,819	104,437		3,239		60,435		60,435		L	02/29/2012
886547-10-8	Tiffany & Co			20.000	1,856	92.780	1,856	431	7	26		709		709		L	03/28/2007
887317-30-3	Time Warner Inc			376.000	26,215	69.720	26,215	10,645		432		8,231		8,231		L	12/28/2009
88732J-20-7	Time Warner Cable			107.000	14,499	135.500	14,499	3,944		278		4,099		4,099		L	11/20/2012
891027-10-4	Torchmark Corp			30.000	2,345	78.150	2,345	879	5	20		794		794		L	03/28/2007
891906-10-9	Total System Services Inc			53.000	1,764	33.280	1,764	742	5	16		629		629		L	12/18/2007
89417E-10-9	Travelers Cos Inc			170.000	15,392	90.540	15,392	10,055		333		3,182		3,182		L	03/28/2011
896945-20-1	TripAdvisor Inc			45.000	3,727	82.830	3,727	2,508				1,056		1,056		L	06/25/2013
90130A-10-1	Twenty-First Century Fox Inc			705.000	24,795	35.170	24,795	6,773		88		18,022		18,022		L	07/01/2013
902494-10-3	Tyson Foods Inc CL A			140.000	4,684	33.460	4,684	1,315		32		1,968		1,968		L	05/21/2008
902973-30-4	US Bancorp			720.000	29,088	40.400	29,088	18,136	166	612		6,091		6,091		L	07/24/2009
907818-10-8	Union Pacific Corp			200.000	33,600	168.000	33,600	12,564	158	572		8,456		8,456		L	07/23/2010
911312-10-6	United Parcel Service			260.000	27,321	105.080	27,321	18,307		645		8,151		8,151		L	03/28/2007
912909-10-8	United States Steel Corp			60.000	1,770	29.500	1,770	1,268		12		338		338		L	03/28/2007
913017-10-9	United Technologies Corp			2,540.000	289,052	113.800	289,052	170,253		5,575		80,747		80,747		L	02/29/2012
91324P-10-2	UnitedHealth Group Inc			415.000	31,250	75.300	31,250	11,039		437		8,740		8,740		L	03/28/2007
91529Y-10-6	Unum Group			10.000	351	35.080	351	225		6		143		143		L	03/28/2007
918204-10-8	V F Corp			2,520.000	157,097	62.340	157,097	90,770		2,306		61,986		61,986		L	12/23/2013
91913Y-10-0	Valero Energy Corp			225.000	11,340	50.400	11,340	4,470		191		4,293		4,293		L	03/28/2007
92220P-10-5	Varian Medical Systems Inc			10.000	777	77.690	777	471				75		75		L	03/28/2007
92276F-10-0	Ventas Inc			90.000	5,155	57.280	5,155	3,819		246		(670)		(670)		L	11/17/2009
92343E-10-2	VeriSign Inc			60.000	3,587	59.780	3,587	1,132				1,258		1,258		L	01/30/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92343V-10-4	Verizon Communications			1,080.000	53,071	49.140	53,071	29,920		2,241		6,340		6,340		L	01/04/2006
92532F-10-0	Vertex Pharmaceuticals Inc			60.000	4,458	74.300	4,458	4,103				355		355		L	11/26/2013
92553P-20-1	Viacom Inc CL B			180.000	15,721	87.340	15,721	3,431		212		6,228		6,228		L	03/28/2007
92826C-83-9	Visa Inc CL A			205.000	45,649	222.680	45,649	17,469		285		14,576		14,576		L	09/28/2010
929042-10-9	Vornado Realty Trust			91.000	8,080	88.790	8,080	5,297		266		793		793		L	12/28/2009
929160-10-9	Vulcan Materials Co			70.000	4,159	59.420	4,159	3,089		3		516		516		L	07/23/2010
931142-10-3	Wal-Mart Stores Inc			675.000	53,116	78.690	53,116	31,489	317	952		7,061		7,061		L	03/28/2007
931422-10-9	Walgreen Co			380.000	21,827	57.440	21,827	9,375		448		7,763		7,763		L	07/24/2007
94106L-10-9	Waste Management Inc			160.000	7,179	44.870	7,179	5,453		234		1,781		1,781		L	03/28/2007
941848-10-3	Waters Corp			20.000	2,000	100.000	2,000	1,147				258		258		L	03/28/2007
94973V-10-7	Wellpoint Inc			155.000	14,320	92.390	14,320	7,502		233		4,878		4,878		L	07/18/2012
949746-10-1	Wells Fargo & Co New			5,070.000	230,178	45.400	230,178	143,896		5,831		56,885		56,885		L	02/29/2012
958102-10-5	Western Digital Corp			70.000	5,873	83.900	5,873	2,114	21	53		2,899		2,899		L	07/24/2009
959802-10-9	Western Union Co			260.000	4,485	17.250	4,485	4,919		130		946		946		L	12/17/2008
962166-10-4	Weyerhaeuser Co			253.000	7,987	31.570	7,987	6,564		205		949		949		L	11/20/2012
963320-10-6	Whirlpool Corp			480.000	75,293	156.860	75,293	57,651		631		17,622		17,622		L	10/15/2013
966244-10-5	Whitewave Foods Co CL A			73.000	1,675	22.940	1,675	548				1,126		1,126		L	09/24/2013
966837-10-6	Whole Foods Market Inc			170.000	9,831	57.830	9,831	3,735		68		2,068		2,068		L	05/29/2013
969457-10-0	Williams Companies Inc			250.000	9,643	38.570	9,643	5,825		359		1,458		1,458		L	03/28/2007
97382A-10-1	Windstream Holdings Inc			310.000	2,474	7.980	2,474	2,494	78	310		104	197	(93)		L	11/22/2011
976657-10-6	Wisconsin Energy Corp			120.000	4,961	41.340	4,961	4,376		173		539		539		L	11/20/2012
98212B-10-3	WPX Energy Inc			116.000	2,364	20.380	2,364	1,821				638		638		L	01/03/2012
98310W-10-8	Wyndham Worldwide Corp			75.000	5,527	73.690	5,527	2,822		87		1,536		1,536		L	05/23/2012
983134-10-7	Wynn Resorts Ltd			30.000	5,826	194.210	5,826	3,605		210		2,452		2,452		L	02/23/2011
98389B-10-0	Xcel Energy Inc			240.000	6,706	27.940	6,706	5,899	67	264		295		295		L	03/28/2007
983919-10-1	Xilinx Inc			50.000	2,296	45.920	2,296	1,492		49		501		501		L	03/28/2012
984121-10-3	Xerox Corp			490.000	5,963	12.170	5,963	3,342	28	105		2,622		2,622		L	02/23/2011
98419M-10-0	Xylem Inc			110.000	3,806	34.600	3,806	2,981		51		825		825		L	11/01/2011
984332-10-6	Yahoo Inc			360.000	14,558	40.440	14,558	4,392				7,394		7,394		L	10/17/2007
988498-10-1	Yum Brands Inc			190.000	14,366	75.610	14,366	9,817		261		1,750		1,750		L	03/28/2011
98956P-10-2	Zimmer Holdings Inc			90.000	8,387	93.190	8,387	3,638	18	70		2,388		2,388		L	03/28/2007
989701-10-7	Zions Bancorporation			50.000	1,498	29.960	1,498	642		7		428		428		L	03/28/2007
98978V-10-3	Zoetis Inc			117.000	3,825	32.690	3,825	2,094		15		1,731		1,731		L	07/01/2013
G29183-10-3	Eaton Corp PLC			116.000	8,830	76.120	8,830	5,972		196		2,545		2,545		L	12/03/2012
G47791-10-1	Ingersoll-Rand PLC			130.000	8,008	61.600	8,008	5,172		88		2,785		2,785		L	06/25/2013
G491BT-10-8	Invesco Ltd			200.000	7,280	36.400	7,280	4,703		170		2,062		2,062		L	09/25/2008
G7665A-10-1	Rowan Companies PLC			70.000	2,475	35.360	2,475	2,430				286		286		L	05/04/2012
G7945M-10-7	Seagate Technology PLC			85.000	4,774	56.160	4,774	2,343		101		2,188		2,188		L	07/18/2012
G97822-10-3	Perrigo Co PLC			50.000	7,673	153.460	7,673	7,778				(105)		(105)		L	12/19/2013
G98290-10-2	XL Group PLC			50.000	1,592	31.840	1,592	1,273		22		106		106		L	06/05/2013
H6169Q-10-8	Pentair Ltd			17.000	1,320	77.670	1,320	506		16		485		485		L	10/31/2012
H8817H-10-0	Transocean Ltd		E	150.000	7,413	49.420	7,413	7,562				(149)		(149)		L	11/26/2013
H89128-10-4	Tyco International Ltd			80.000	3,283	41.040	3,283	1,531		50		943		943		L	08/24/2010
G0083B-10-8	Actavis PLC		F	60.000	10,080	168.000	10,080	8,640				1,440		1,440		L	10/01/2013
G0176J-10-9	Allegion PLC		F	43.000	1,900	44.190	1,900	1,298				602		602		L	12/12/2013
G0408V-10-2	AON PLC		R	95.000	7,970	83.890	7,970	4,712		64		2,664		2,664		L	02/25/2013
G1151C-10-1	Accenture PLC CL A		F	270.000	22,199	82.220	22,199	16,072		470		4,244		4,244		L	07/29/2011
G2554F-11-3	Covidien PLC		R	190.000	12,939	68.100	12,939	9,139		160		2,950		2,950		L	05/26/2011
G27823-10-6	Delphi Automotive PLC		F	145.000	8,719	60.130	8,719	5,610		99		3,108		3,108		L	01/23/2013
G5785G-10-7	Mallinckrodt PLC		F	23.000	1,202	52.260	1,202	870				332		332		L	07/01/2013
G60754-10-1	Michael Kors Holdings Ltd		F	70.000	5,683	81.190	5,683	5,643				41		41		L	11/26/2013
G6359F-10-3	Nabors Industries Ltd		F	140.000	2,379	16.990	2,379	2,023		22		356		356		L	03/28/2007
G65431-10-1	Noble Corp PLC		F	150.000	5,621	37.470	5,621	6,792		114		398		398		L	03/28/2011
H0023R-10-5	ACE Ltd		F	85.000	8,800	103.530	8,800	5,480		128		2,017		2,017		L	02/23/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H84989-10-4	TE Connectivity Ltd		F	180.000	9,920	55.110	9,920	6,052		173		3,238		3,238		L	10/19/2011
N53745-10-0	LyondellBasell Industries CL A		R	165.000	13,246	80.280	13,246	8,787		308		3,802		3,802		L	01/23/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					20,390,444	XXX	20,390,444	15,065,967	55,537	653,784		2,981,487	9,907	2,971,580		XXX	XXX
Mutual Funds																	
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund			2,466.000	602,197	244.200	602,197	379,951		6,684		144,236		144,236		L	03/28/2007
9299999. Subtotal - Mutual Funds					602,197	XXX	602,197	379,951		6,684		144,236		144,236		XXX	XXX
9799999 - Total Common Stocks					20,992,641	XXX	20,992,641	15,445,918	55,537	660,468		3,125,723	9,907	3,115,816		XXX	XXX
9899999 - Total Preferred and Common Stocks					20,992,641	XXX	20,992,641	15,445,918	55,537	660,468		3,125,723	9,907	3,115,816		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ...., the total $ value (included in Column 8) of all such issues $ ....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
68608U-SF-4	Oregon St Ser B 3.027% 08/01/26		01/17/2013	Merrill Lynch		550,000	550,000	
68608U-SG-2	Oregon St Ser B 3.227% 08/01/27		01/17/2013	Merrill Lynch		300,000	300,000	
68608U-SJ-6	Oregon St Ser B 3.577% 08/01/29		01/17/2013	Merrill Lynch		300,000	300,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,150,000	1,150,000	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
249182-AQ-9	Denver CO City & Cnty Arpt BAB 6.414% 11/15/39		06/13/2013	Barclays Capital		2,565,970	2,200,000	12,935
249218-BC-1	Denver CO Public Schs Ser B 4.242% 12/15/37		04/18/2013	RBC Capital Markets		1,800,000	1,800,000	
83412P-CN-0	Solano County CA Ser B 5.500% 08/01/40		06/06/2013	Piper Jaffray		2,600,000	2,600,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,965,970	6,600,000	12,935
Bonds - U.S. Special Revenues								
007110-AB-5	Administrators of Tulane Ed Fd Rev Ser C 5.000% 10/01/47		03/07/2013	Various		802,125	800,000	
007110-AD-1	Administrators of Tulane Ed Fd Rev 5.250% 02/15/48		06/20/2013	Raymond James Assoc		379,596	400,000	
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		09/12/2013	Sun Trust Equity		2,529,631	2,466,880	2,577
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co		322,428	306,618	954
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs		1,692,494	1,685,122	1,685
3132JM-2E-8	FGLMC Pool #Q20773 4.000% 08/01/43		11/06/2013	Sun Trust Equity		1,353,283	1,290,762	1,721
3132JP-P9-7	FGLMC Pool #Q22248 4.000% 10/01/43		10/29/2013	Sun Trust Equity		471,877	448,806	598
47770V-AZ-3	JobsOhio Beverage Sys Ser B Rev 4.532% 01/01/35		06/19/2013	Various		1,902,140	1,900,000	14,125
491189-FV-3	Kentucky St Asset/Liability 1st Ser Rev 2.668% 04/01/21		02/07/2013	Morgan Stanley		800,000	800,000	
56052E-5X-2	Main St Hsg Auth Ser C Rev 3.843% 11/15/27		03/07/2013	Citigroup Global		300,000	300,000	
59259Y-BZ-1	Metropolitan Trans Auth NY Rev BAB 6.648% 11/15/39		01/04/2013	Mitsubishi Securities		379,392	300,000	2,992
59259Y-DC-0	Metropolitan Trans Auth NY Rev BAB 6.687% 11/15/40		01/04/2013	Mitsubishi Securities		382,938	300,000	3,009
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co		1,603,357	1,603,357	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co		2,160,000	2,160,000	
786005-PM-4	Sacramento CA Utility Ser V BAB 6.322% 05/15/36		06/06/2013	Keybanc Capital Mrkt		361,803	300,000	1,370
91412G-QL-2	Univ of CA Ser AG Rev 4.062% 05/15/33		02/28/2013	J P Morgan		1,050,000	1,050,000	
940093-Z4-2	Washington St University BAB 6.314% 10/01/29		07/09/2013	Pershing		54,586	50,000	886
956704-YG-9	West Virginia St Ser B Rev 2.419% 10/01/20		01/30/2013	Wachovia Cap Mrkts, LLC		300,000	300,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						16,845,651	16,461,545	29,916
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00191D-AA-8	Ares Clo LTD 144A 1.563% 01/17/24		03/27/2013	Bank Of America		1,507,500	1,500,000	5,092
01449J-AH-8	Alere Inc 7.250% 07/01/18		08/09/2013	Tax Free Exchange		60,270	60,000	290
018772-AS-2	Alliance One Intl Inc 9.875% 07/15/21		12/20/2013	Tax Free Exchange		98,046	100,000	3,895
02005N-AE-0	Ally Financial Inc 8.000% 03/15/20		05/15/2013	Wells Fargo Financial		124,500	100,000	1,444
02076X-AC-6	Alpha Natural Resources Inc 6.250% 06/01/21		07/25/2013	Citigroup Global		67,600	80,000	819
032803-AB-4	Ancestry.com Inc 11.000% 12/15/20		10/25/2013	Stifel Nicholaus & Co		11,400	10,000	413
032803-AB-4	Ancestry.com Inc 11.000% 12/15/20		08/27/2013	Tax Free Exchange		86,760	75,000	1,650
04939M-AM-1	Atlas Pipeline LP 6.625% 10/01/20		11/25/2013	Stifel Nicholaus & Co		52,563	50,000	534
04939M-AM-1	Atlas Pipeline LP 6.625% 10/01/20		10/17/2013	Tax Free Exchange		77,594	75,000	235
05357H-AJ-9	Aventura Mall Trust Ser 2013-AVM 3.743% 12/05/20		12/10/2013	J P Morgan		994,709	1,000,000	2,287
053773-AV-9	Avis Budget Car Rental 5.500% 04/01/23		08/02/2013	Tax Free Exchange		120,443	120,000	2,182
05567L-T3-1	BNP Paribas 5.000% 01/15/21		10/08/2013	Morgan Stanley		925,174	850,000	10,153
058498-AR-7	Ball Corp 5.000% 03/15/22		06/06/2013	Various		109,188	105,000	2,076
071813-BG-3	Baxter Intl Inc 4.500% 06/15/43		06/05/2013	Bank Of America		1,001,962	1,000,000	
075887-BA-6	Becton Dickinson 3.125% 11/08/21		11/15/2013	Credit Suisse		494,980	500,000	521
077454-AF-3	Belden CDT Inc 144A 5.500% 09/01/22		12/10/2013	Jefferies & Co		98,500	100,000	1,558
085789-AF-2	Berry Petroleum Co 6.375% 09/15/22		07/02/2013	Barclays Capital		60,075	60,000	1,201
090613-AJ-9	Biomet Incorporated 6.500% 08/01/20		06/21/2013	Tax Free Exchange		86,298	80,000	2,022
097751-BF-7	Bombardier Inc 6.125% 01/15/23		06/06/2013	J P Morgan		147,550	145,000	1,217
103304-BJ-9	Boyd Gaming Corp 9.000% 07/01/20		05/31/2013	Tax Free Exchange		113,035	105,000	3,938
115637-AL-4	Brown-Forman CP 3.750% 01/15/43		03/11/2013	Citigroup Global		1,892,160	2,000,000	19,167
1248EP-AY-9	CCO Hldgs LLC/Cap Corp 5.250% 09/30/22		06/12/2013	Various		145,538	145,000	3,238
125581-GQ-5	CIT Group Inc 5.000% 08/15/22		06/12/2013	J P Morgan		52,250	50,000	847
12625F-AU-0	Comm Mortgage Trust CMO 3.613% 03/10/46		04/11/2013	Deutsche Bank Secur		811,953	800,000	1,766
126802-CR-6	Cabela's Master Credit Card Tr Ser 2013-2A 0.814% 08/16/21		08/07/2013	RBC Capital Markets		800,000	800,000	
13975D-AC-9	Capital Auto Receivables Asset Ser 2013-3 1.310% 10/20/16		08/14/2013	Credit Suisse		299,965	300,000	
150191-AF-1	Cedar Fair LP 5.250% 03/15/21		12/04/2013	Tax Free Exchange		74,070	75,000	875
156700-AS-5	CenturyLink Inc 5.800% 03/15/22		06/06/2013	Wells Fargo Financial		25,000	25,000	346
161571-FH-2	Chase Issuance Trust Ser 2012-A2 0.434% 05/15/19		12/03/2013	Wells Fargo Financial		883,790	885,000	226
165167-CF-2	Chesapeake Energy Corp 6.625% 08/15/20		01/16/2013	J P Morgan		81,188	75,000	2,167
166764-AH-3	Chevron Corp 3.191% 06/24/23		06/17/2013	Barclays Capital		1,800,000	1,800,000	
170031-AA-6	Chiquita Brands Intl 7.875% 02/01/21		10/17/2013	Wells Fargo Financial		80,813	75,000	1,329

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
171871-AN-6	Cincinnati Bell Inc 8.375% 10/15/20		02/12/2013	Barclays Capital		36,380	34,000	949
172441-AZ-0	Cinemark USA Inc 4.875% 06/01/23		08/09/2013	Tax Free Exchange		120,000	120,000	1,219
17305E-DK-8	Citibank Credit Card Issuance Ser 2006-A7 0.224% 12/17/18		11/20/2013	Nomura Sec Intl		1,306,884	1,315,000	804
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global		801,505	781,980	871
17319W-AG-4	Citigroup Comm Mtg Tr 144A CMO 2.435% 01/12/18		03/05/2013	Citigroup Global		307,495	300,000	386
17320D-AN-8	CitiGroup Commercial Mtg Tr 3.422% 04/10/23		04/16/2013	Citigroup Global		1,596,430	1,550,000	4,273
20854P-AF-6	CONSOL Energy Inc 8.250% 04/01/20		12/06/2013	Barclays Capital		70,850	65,000	1,043
23331A-BE-8	Dr Horton Inc 4.375% 09/15/22		06/07/2013	Barclays Capital		63,863	65,000	687
23918K-AP-3	DaVita HealthCare Partners Inc 5.750% 08/15/22		10/11/2013	Citigroup Global		100,750	100,000	990
24821V-AA-6	Denali Borrower LLC Ser 144A 5.625% 10/15/20		11/20/2013	Credit Suisse		68,775	70,000	525
25389M-AD-1	DigitalGlobe Inc 144a 5.250% 02/01/21		01/29/2013	Morgan Stanley		100,500	100,000	15
268648-AP-7	EMC Corp 1.875% 06/01/18		06/03/2013	Bank Of America		1,798,974	1,800,000	
290408-AB-9	Elwood Energy LLC 8.159% 07/05/26		10/23/2013	Stifel Nicholaus & Co		20,066	19,625	503
30225A-BU-6	Extended Stay America Trust CMO 3.902% 12/05/31		01/31/2013	J P Morgan		2,272,496	2,250,000	2,682
315295-AE-5	Ferrellgas Partners LP 8.625% 06/15/20		10/11/2013	Wells Fargo Financial		78,375	75,000	2,192
35906A-AN-8	Frontier Communications Corp 7.625% 04/15/24		06/24/2013	Various		134,950	135,000	2,174
36159R-AE-3	The Geo Group Inc 6.625% 02/15/21		12/09/2013	Barclays Capital		132,563	125,000	2,655
36197R-AN-7	GS Mortgage Securities Tr CMO 2.974% 01/10/18		03/19/2013	Goldman Sachs		2,152,411	2,100,000	4,684
36197X-AP-9	GS Mortage Securities Trust CMO 3.375% 06/10/46		05/16/2013	Goldman Sachs		1,956,984	1,900,000	5,166
364725-AY-7	Gannett Ser 144A 5.125% 10/15/19		09/26/2013	J P Morgan		69,107	70,000	
369550-AT-5	General Dynamics Corp 3.600% 11/15/42		01/24/2013	Goldman Sachs		1,873,940	2,000,000	16,600
374689-AF-4	Gibraltar Industries Inc 6.250% 02/01/21		08/30/2013	Tax Free Exchange		110,426	105,000	529
382550-BD-2	Goodyear Tire & Rubber Co 6.500% 03/01/21		02/21/2013	Jefferies & Co		100,125	100,000	18
404121-AE-5	HCA Inc 5.875% 03/15/22		05/08/2013	Wells Fargo Financial		113,500	100,000	947
420088-AA-4	Hawk Acquisition Sub Inc 4.250% 10/15/20		03/22/2013	Wells Fargo Financial		95,000	95,000	
428040-CP-2	Hertz Corporation 5.875% 10/15/20		06/07/2013	Various		110,775	105,000	2,108
43289U-AW-5	Hilton USA Trust Ser 2013-HLT 3.714% 11/05/18		11/22/2013	J P Morgan		1,306,499	1,300,000	1,475
447010-AZ-5	Huntsman International LLC 4.875% 11/15/20		06/14/2013	Jefferies & Co		69,125	70,000	322
451102-AV-9	Icahn Enterprises Ser 144A 6.000% 08/01/20		07/29/2013	Jefferies & Co		120,000	120,000	
457030-AJ-3	Ingles Markets Inc 5.750% 06/15/23		12/11/2013	Tax Free Exchange		65,309	65,000	1,869
46284P-AP-9	Iron Mountain Inc 5.750% 08/15/24		06/18/2013	Clearview Corresp Serv		19,475	20,000	403
46361T-AJ-1	Irvine Core Office Trust CMO 3.305% 05/15/48		05/07/2013	Wells Fargo Financial		965,004	1,000,000	
46625H-JL-5	J P Morgan Chase & Co 1.625% 05/15/18		10/02/2013	Goldman Sachs		291,414	300,000	1,923
46639N-AV-3	JPMBB Commercial Mortgage CMO 4.088% 06/15/23		06/14/2013	J P Morgan		1,795,538	1,800,000	4,905
46639Y-AV-9	JP Morgan Chase Comm Mtg 3.499% 04/15/46		05/02/2013	J P Morgan		2,368,989	2,300,000	2,906
48666K-AR-0	KB Home 7.500% 09/15/22		04/25/2013	Various		129,775	115,000	3,172
50076Q-AR-7	Kraft Food Group Inc 6.875% 01/26/39		06/25/2013	J P Morgan		1,494,738	1,250,000	36,285
50076Q-AU-0	Kraft Food Group Inc 5.375% 02/10/20		01/15/2013	Tax Free Exchange		519,097	523,000	12,103
502160-AK-0	LSB Industries Ser 144A 7.750% 08/01/19		07/31/2013	Wells Fargo Financial		70,000	70,000	
513075-BE-0	Lamar Media Corp 5.000% 05/01/23		06/07/2013	Citigroup Global		94,288	95,000	541
51509B-AC-8	Landry's Inc Ser 144A 9.375% 05/01/20		09/19/2013	RW Baird		79,688	75,000	2,793
532776-AX-9	Lin Television Corp 6.375% 01/15/21		05/01/2013	Tax Free Exchange		100,208	100,000	1,877
536022-AF-3	Linn Energy LLC 7.750% 02/01/21		06/14/2013	Oppenheimer & Co		41,200	40,000	809
552953-BW-0	MGM Resorts Intl 8.625% 02/01/19		03/19/2013	Various		116,500	100,000	1,030
563571-AJ-7	Manitowoc Co Inc 5.875% 10/15/22		01/24/2013	Wells Fargo Financial		25,375	25,000	408
58933Y-AJ-4	Merck & Co Inc 4.150% 05/18/43		06/25/2013	Citigroup Global		930,490	1,000,000	4,381
591709-AM-2	Sierra Rec Fding Co LLC Ser 144A 6.250% 04/01/21		07/17/2013	Credit Suisse		78,188	75,000	1,602
60740F-AK-1	Mobile Mini Inc 7.875% 12/01/20		12/05/2013	Various		133,275	120,000	3,220
64110L-AD-8	NetFlix Inc 5.375% 02/01/21		05/02/2013	Various		137,738	135,000	894
651290-AP-3	Newfield Exploration Co 5.750% 01/30/22		06/06/2013	J P Morgan		78,375	75,000	1,569
654106-AD-5	Nike Inc 3.625% 05/01/43		04/23/2013	Bank Of America		2,492,725	2,500,000	
654679-AB-5	Niska Gas Storage US LLC 8.875% 03/15/18		11/25/2013	Various		99,131	95,000	629
666807-BF-8	Northrop Grumman Corp 1.750% 06/01/18		08/27/2013	Deutsche Bank Secur		1,217,600	1,250,000	5,469
690768-BF-2	Owens-Illinois Inc 7.800% 05/15/18		11/22/2013	Citigroup Global		23,250	20,000	52
704549-AM-6	Peabody Energy Corp 6.250% 11/15/21		06/13/2013	Jefferies & Co		75,375	75,000	430
720186-AG-0	Piedmont Natural Gas Co 4.650% 08/01/43		07/29/2013	Bank Of America		999,520	1,000,000	
723456-AP-4	Pinnacle Entertainment 7.750% 04/01/22		01/25/2013	Credit Suisse		81,563	75,000	1,921
75281A-AN-9	Range Resources Corp 5.000% 08/15/22		02/12/2013	Jefferies & Co		51,625	50,000	
75952A-AJ-6	Genon Rema LLC 9.681% 07/02/26		07/26/2013	RW Baird		178,475	165,000	2,712
76009N-AH-3	Rent-A-Center Inc 6.625% 11/15/20		11/27/2013	Various		95,400	90,000	1,626
76117W-AA-7	Resolute Forest Products 5.875% 05/15/23		12/03/2013	Various		135,187	140,000	343
78401F-AG-2	SBA Telecommunications 5.750% 07/15/20		07/15/2013	Tax Free Exchange		114,819	110,000	3,163
78442F-EQ-7	SLM Corp 5.500% 01/25/23		01/24/2013	Morgan Stanley		109,450	110,000	17
785592-AA-4	Sabine Pass Liquefaction 144a 5.625% 02/01/21		12/03/2013	Various		75,150	75,000	391
785592-AB-2	Sabine Pass Liquefaction Ser 144A 5.625% 04/15/23		12/16/2013	Jefferies & Co		56,700	60,000	600

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80874Y-AM-2	Scientific Games International 6.250% 09/01/20		02/01/2013	Tax Free Exchange		123,164	120,000	3,354
817565-BX-1	Service Corp International 144A 5.375% 01/15/22		06/17/2013	J P Morgan		50,000	50,000	
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		10/29/2013	J P Morgan		277,863	277,941	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur		332,126	332,196	
829259-AN-0	Sinclair Television Group 6.125% 10/01/22		06/25/2013	Tax Free Exchange		115,506	115,000	1,644
84756N-AD-1	Spectra Energy Partners 4.750% 03/15/24		09/16/2013	Morgan Stanley		498,825	500,000	
85205T-AD-2	Spirit AeroSystems Inc 6.750% 12/15/20		12/06/2013	Wells Fargo Financial		134,531	125,000	4,125
852061-AS-9	Sprint Nextel Corp 6.000% 11/15/22		02/12/2013	Jefferies & Co		137,938	135,000	1,849
85571N-AB-5	Starz LLC / Starz Fin Corp 5.000% 09/15/19		02/08/2013	Tax Free Exchange		123,012	120,000	2,417
86184F-AA-1	Stonemor Part/Corner Fam 144A 7.875% 06/01/21		11/22/2013	Bank Of America		121,800	120,000	1,958
864486-AG-0	Suburban Propane Partners 7.375% 08/01/21		12/13/2013	Barclays Capital		43,700	40,000	1,123
870738-AK-7	Swift Energy Company 7.875% 03/01/22		05/06/2013	Credit Suisse		68,575	65,000	967
88033G-CA-6	Tenet Healthcare Corp 4.375% 10/01/21		12/16/2013	Tax Free Exchange		59,973	60,000	1,436
911365-AX-2	United Rentals North America 6.125% 06/15/23		06/17/2013	Barclays Capital		103,750	100,000	85
912909-AF-5	United States Steel Corp 7.375% 04/01/20		06/13/2013	Various		108,900	105,000	1,288
91830M-AJ-5	VNO Mortgage Trust Ser 2013-PENN 3.947% 12/13/20		12/05/2013	Wells Fargo Financial		298,879	300,000	559
92240M-BB-3	Vector Group Ltd 7.750% 02/15/21		06/05/2013	Tax Free Exchange		126,594	125,000	3,041
92343V-BR-4	Verizon Communications 5.150% 09/15/23		09/11/2013	J P Morgan		1,295,788	1,300,000	
92553P-AQ-5	Viacom Inc 4.875% 06/15/43		03/11/2013	J P Morgan		994,740	1,000,000	
927804-FN-9	Virginia Electric & Power Co 2.750% 03/15/23		03/11/2013	Deutsche Bank Secur		448,596	450,000	
92890P-AH-7	WF-RBS Comm Mtg Trust CMO 3.841% 06/15/46		05/22/2013	Wells Fargo Financial		1,544,916	1,500,000	800
92937F-AG-6	WF-RBS Comm Mtg Tr 3.863% 03/15/48		04/17/2013	Wells Fargo Financial		475,559	450,000	1,014
92937U-AF-5	WF-RBS Comm Mtg Tr 3.345% 05/15/45		04/17/2013	J P Morgan		308,990	300,000	223
983130-AT-2	Wynn Las Vegas LLC 5.375% 03/15/22		06/07/2013	Citigroup Global		83,200	80,000	1,039
552704-AA-6	Meg Energy Corp Ser 144A 6.500% 03/15/21	A	12/19/2013	J P Morgan		120,750	115,000	2,056
89352H-AB-5	Trans-Canada Pipelines 5.850% 03/15/36	A	12/10/2013	J P Morgan		1,379,625	1,250,000	17,875
00928Q-AL-5	Aircastle Ltd 4.625% 12/15/18	F	12/02/2013	Citigroup Global		70,000	70,000	
03938L-AQ-7	Arcelormittal 5.250% 08/05/20	F	01/09/2013	Barclays Capital		31,538	30,000	762
04964R-AA-4	Atrium CDO Corp 1.296% 07/16/25	F	04/25/2013	Credit Suisse		2,795,800	2,800,000	
05565Q-BZ-0	BP Capital Mkts PLC 3.245% 05/06/22	F	03/12/2013	Clearstream		1,740,018	1,700,000	19,767
14310G-AA-8	Carlyle Global Market Strategy Ser 2013-3A 1.294% 07/15/25	F	06/10/2013	Citigroup Global		2,345,065	2,350,000	
191241-AD-0	Coca-Cola Femsa 4.625% 02/15/20	F	07/25/2013	Bank Of America		1,067,360	1,000,000	21,198
204384-AB-7	CGG 6.500% 06/01/21	F	12/02/2013	Jefferies & Co		72,275	70,000	51
25243Y-AU-3	Diageo Capital PLC 2.625% 04/29/23	F	11/13/2013	Citigroup Global		459,805	500,000	693
26249B-AA-9	Dryden Senior Loan Fund Ser 2013-30A 1.424% 10/15/25	F	09/12/2013	Credit Suisse		1,541,591	1,550,000	
33938E-AQ-0	Flextronics Intl Ltd 4.625% 02/15/20	F	08/29/2013	Tax Free Exchange		77,173	75,000	135
404280-AK-5	HSBC Holdings PLC 5.100% 04/05/21	F	03/06/2013	J P Morgan		2,334,140	2,000,000	44,200
45867X-AG-9	Intergen N V 144A 7.000% 06/30/23	F	06/07/2013	Deutsche Bank Secur		98,231	100,000	
568416-AA-9	Marine Park CLO Ltd 1.638% 05/18/23	R	04/18/2013	Deutsche Bank Secur		2,212,375	2,200,000	6,776
676253-AM-9	Offshore Group Invst Ltd 7.125% 04/01/23	F	09/26/2013	J P Morgan		24,625	25,000	
676253-AM-9	Offshore Group Invst Ltd 7.125% 04/01/23	F	08/26/2013	Tax Free Exchange		104,993	100,000	2,929
75625Q-AB-5	Reckitt Benckiser Group PLC Ser 144A 3.625% 09/21/23	F	09/26/2013	RBC Capital Markets		1,614,944	1,600,000	1,289
822538-AA-2	Shelf Drill Hold LTD 144A 8.625% 11/01/18	F	10/25/2013	Various		64,125	60,000	1,081
822582-AN-2	Shell International Fin 5.500% 03/25/40	F	12/11/2013	Keybanc Capital Mrkt		2,508,503	2,250,000	27,844
913364-AB-1	UnityMedia Hessen / NRW 5.500% 01/15/23	F	12/03/2013	Various		54,400	55,000	1,411
92676X-AA-5	Viking Cruises :TD 144A 8.500% 10/15/22	F	11/25/2013	Stifel Nicholaus & Co		28,188	25,000	260
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						74,236,696	72,908,741	400,590
8399997. Total - Bonds - Part 3						99,198,317	97,120,286	443,440
8399998. Total - Bonds - Part 5						22,876,025	22,645,376	80,151
8399999. Total - Bonds						122,074,342	119,765,662	523,592
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
001204-10-6	AGL Resources Inc		02/25/2013	Investment Technology	10.000	398		
00287Y-10-9	AbbVie Inc		08/15/2013	Investment Technology	165.000	7,154		
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	480.000	10,070		
013817-10-1	Alcoa Inc		06/05/2013	Citigroup Global	95.000	781		
015351-10-9	Alexion Pharmaceuticals Inc		11/26/2013	Investment Technology	60.000	7,315		
025816-10-9	American Express Co		09/18/2013	Investment Technology	100.000	7,757		
026874-78-4	American Intl Group Inc		01/23/2013	Investment Technology	110.000	4,003		
037833-10-0	Apple Computer Inc		04/24/2013	Various	195.000	81,375		
054937-10-7	BB&T Corp		02/25/2013	Investment Technology	50.000	1,517		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
060505-10-4	Bank Amer Corp		06/05/2013	Citigroup Global	220.000	2,869		
084670-70-2	Berkshire Hathaway Inc CL B		08/15/2013	Investment Technology	65.000	7,465		
09062X-10-3	Biogen Idec Inc		06/25/2013	Investment Technology	15.000	2,987		
099724-10-6	BorgWarner Inc		12/17/2013	Stock Split	50.000			
101137-10-7	Boston Scientific Corp		06/24/2013	Various	3,370.000	29,508		
127097-10-3	Cabot Oil & Gas Corp		08/14/2013	Stock Split	95.000			
143130-10-2	CarMax Inc		06/25/2013	Investment Technology	50.000	2,219		
156782-10-4	Cerner Corp		07/01/2013	Stock Split	60.000			
171798-10-1	Cimarex Energy Co		11/07/2013	Various	1,140.000	85,395		
172908-10-5	Cintas Corp		06/25/2013	Investment Technology	50.000	2,271		
194162-10-3	Colgate Palmolive		05/16/2013	Stock Split	180.000			
20030N-10-1	Comcast Corp		08/29/2013	Merrill Lynch	990.000	42,006		
21036P-10-8	Constellation Brands Inc CL A		06/25/2013	Investment Technology	55.000	2,779		
22160K-10-5	Costco Wholesale Corp		08/15/2013	Investment Technology	30.000	3,355		
23918K-10-8	DaVita HealthCare Partners Inc		06/25/2013	Investment Technology	25.000	3,049		
23918K-10-8	DaVita HealthCare Partners Inc		09/09/2013	Stock Split	35.000			
242370-20-3	Dean Foods Co		08/27/2013	Tax Free Exchange	60.000	503		
247361-70-2	Delta Air Lines Inc		09/18/2013	Investment Technology	255.000	5,970		
256677-10-5	Dollar General Corp		06/25/2013	Investment Technology	125.000	6,315		
26138E-10-9	Dr Pepper Snapple Group Inc		02/25/2013	Investment Technology	15.000	648		
278865-10-0	Ecolab Inc		01/23/2013	Investment Technology	20.000	1,469		
30219G-10-8	Express Scripts Hldg Co		10/25/2013	Various	1,545.000	91,360		
30303M-10-2	Facebook Inc		12/20/2013	Various	304.000	16,740		
354613-10-1	Franklin Resources		12/24/2013	Various	1,585.000	87,379		
354613-10-1	Franklin Resources		07/12/2013	Stock Split	80.000			
37045V-10-0	General Motors Co		06/25/2013	Investment Technology	275.000	8,753		
37247D-10-6	Genworth Financial Inc CL A		09/18/2013	Investment Technology	205.000	2,487		
375558-10-3	Gilead Sciences Inc		01/28/2013	Stock Split	313.000			
384802-10-4	W W Grainger Inc		02/25/2013	Investment Technology	20.000	4,478		
427866-10-8	Hershey Foods Corp		01/23/2013	Investment Technology	15.000	1,179		
45866F-10-4	IntercontinentalExchange Group		11/15/2013	Tax Free Exchange	26.000	4,107		
459200-10-1	IBM Corp		10/29/2013	J P Morgan	190.000	34,470		
50540R-40-9	Laboratory Corp of Amer Hldgs		02/25/2013	Investment Technology	35.000	3,103		
512807-10-8	Lam Research Corp		06/05/2013	Citigroup Global	30.000	1,427		
544147-10-1	Lorillard Inc		01/16/2013	Stock Split	77.000			
55261F-10-4	M&T Bank Corp		02/25/2013	Investment Technology	10.000	1,037		
571748-10-2	Marsh & Mclennan Cos Inc		10/25/2013	Various	3,055.000	138,425		
583334-10-7	Meadwestvaco Corp		06/25/2013	Investment Technology	75.000	2,540		
585055-10-6	Medtronic Inc		01/14/2013	Merrill Lynch	560.000	24,676		
594918-10-4	Microsoft Corp		01/17/2013	Instinet	1,270.000	34,862		
617446-44-8	Morgan Stanley		05/13/2013	Various	6,565.000	139,337		
626755-10-2	Murphy USA		09/03/2013	Spin Off	20.000	605		
629377-50-8	NRG Energy Inc		06/25/2013	Investment Technology	130.000	3,453		
65249B-10-9	News Corp CL A		07/01/2013	Tax Free Exchange	176.000	874		
655044-10-5	Noble Energy Inc		05/29/2013	Stock Split	70.000			
693656-10-0	PVH Corp		06/25/2013	Various	35.000	4,081		
713448-10-8	Pepsico Inc		12/19/2013	Stifel Nicholaus & Co	95.000	7,745		
718172-10-9	Philip Morris Intl Inc		05/02/2013	Various	1,100.000	102,458		
723787-10-7	Pioneer Natural Resources Co		06/25/2013	Investment Technology	30.000	4,441		
743315-10-3	Progressive Corp		03/14/2013	Various	2,500.000	57,082		
744320-10-2	Prudential Financial Inc		05/07/2013	Various	1,370.000	89,861		
74733V-10-0	QEP Resources Inc		06/25/2013	Investment Technology	70.000	1,975		
75886F-10-7	Regeneron Pharmaceuticals		06/25/2013	Various	35.000	7,854		
760759-10-0	Republic Services Inc		09/18/2013	Investment Technology	115.000	3,858		
79466L-30-2	Salesforce.com Inc		04/18/2013	Stock Split	135.000			
824348-10-6	Sherwin-Williams Co		01/23/2013	Investment Technology	5.000	824		
832696-40-5	J M Smucker Co		06/25/2013	Investment Technology	40.000	4,036		
844741-10-8	Southwest Airlines Co		07/22/2013	Various	6,550.000	92,546		
855030-10-2	Staples Inc		10/09/2013	Various	5,890.000	86,642		
871829-10-7	Sysco Corp		12/20/2013	J P Morgan	295.000	10,693		
872540-10-9	TJX Cos Inc		03/18/2013	Various	385.000	17,219		
896945-20-1	TripAdvisor Inc		06/25/2013	Investment Technology	40.000	2,462		
90130A-10-1	Twenty-First Century Fox Inc		07/01/2013	Tax Free Exchange	705.000	6,773		
918204-10-8	V F Corp		12/23/2013	Stock Split	1,890.000			
92532F-10-0	Vertex Pharmaceuticals Inc		11/26/2013	Investment Technology	60.000	4,103		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
963320-10-6	Whirlpool Corp		10/15/2013	Various	450.000	54,619		
966244-10-5	Whitewave Foods Co CL A		05/23/2013	Spin Off	30.000	231		
966244-10-5	Whitewave Foods Co CL A		09/24/2013	Tax Free Exchange	43.000	317		
966837-10-6	Whole Foods Market Inc		05/29/2013	Stock Split	85.000			
98978V-10-3	Zoetis Inc		07/01/2013	Tax Free Exchange	117.000	2,094		
G47791-10-1	Ingersoll-Rand PLC		06/25/2013	Investment Technology	50.000	2,160		
G97822-10-3	Perrigo Co PLC		12/19/2013	Tax Free Exchange	50.000	7,778		
G98290-10-2	XL Group PLC		06/05/2013	Citigroup Global	40.000	1,236		
H8817H-10-0	Transocean Ltd	E	11/26/2013	Investment Technology	150.000	7,562		
G0083B-10-8	Actavis PLC	F	10/01/2013	Tax Free Exchange	60.000	8,640		
G0176J-10-9	Allegion PLC	F	12/12/2013	Spin Off	43.000	1,298		
G0408V-10-2	AON PLC	R	02/25/2013	Investment Technology	5.000	301		
G27823-10-6	Delphi Automotive PLC	F	01/23/2013	Investment Technology	145.000	5,610		
G5785G-10-7	Mallinckrodt PLC	F	07/01/2013	Spin Off	23.000	870		
G60754-10-1	Michael Kors Holdings Ltd	F	11/26/2013	Investment Technology	70.000	5,643		
N53745-10-0	LyondellBasell Industries CL A	R	01/23/2013	Investment Technology	5.000	310		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,523,788	XXX	
9799997. Total - Common Stocks - Part 3						1,523,788	XXX	
9799998. Total - Common Stocks - Part 5						245,533	XXX	
9799999. Total - Common Stocks						1,769,321	XXX	
9899999. Total - Preferred and Common Stocks						1,769,321	XXX	
9999999 - Totals						123,843,663	XXX	523,592

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		12/01/2013	Paydown		210,023	210,023	215,043	214,492		(4,470)		(4,470)		210,023				5,458	03/15/2033
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		12/01/2013	Paydown		62,077	62,077	63,299	63,166		(1,089)		(1,089)		62,077				1,780	01/15/2034
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		12/01/2013	Paydown		46,339	46,339	47,446	47,258		(919)		(919)		46,339				1,664	06/15/2033
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		12/01/2013	Paydown		164,802	164,802	169,283	168,687		(3,885)		(3,885)		164,802				4,465	01/15/2034
36202A-HR-1	GNMA Pool #240 13.500% 11/20/14		05/01/2013	Paydown		116	116	124	117		(1)		(1)		116				4	11/20/2014
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		12/01/2013	Paydown		136,278	136,278	139,536	139,297		(3,019)		(3,019)		136,278				3,558	10/15/2033
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		12/01/2013	Paydown		6,945	6,945	7,067	7,037		(92)		(92)		6,945				305	08/15/2035
36209V-D4-3	GNMA Pool #482623 6.600% 05/15/31		06/01/2013	Paydown		924,696	924,696	898,545	905,836		18,860		18,860		924,696				30,341	05/15/2031
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		12/01/2013	Paydown		162,924	162,924	168,931	168,787		(5,863)		(5,863)		162,924				3,382	04/15/2039
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		12/01/2013	Paydown		210,286	210,286	215,412	215,292		(5,006)		(5,006)		210,286				4,618	09/15/2039
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		12/01/2013	Paydown		406	406	431	413		(7)		(7)		406				18	03/15/2017
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		12/01/2013	Paydown		17,732	17,732	18,795	18,431		(699)		(699)		17,732				877	08/15/2031
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		12/01/2013	Paydown		112,073	112,073	116,346	116,226		(4,153)		(4,153)		112,073				2,437	10/15/2038
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		12/01/2013	Paydown		1,196,129	1,196,129	1,245,283	1,244,107		(47,977)		(47,977)		1,196,129				22,345	08/15/2040
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		12/01/2013	Paydown		214,324	214,324	218,510	218,054		(3,730)		(3,730)		214,324				7,335	08/15/2033
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		12/01/2013	Paydown		151,350	151,350	155,465	155,002		(3,652)		(3,652)		151,350				4,943	12/15/2033
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		12/01/2013	Paydown		190,407	190,407	195,584	195,150		(4,743)		(4,743)		190,407				5,214	01/15/2034
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		12/01/2013	Paydown		26,255	26,255	26,772	26,697		(442)		(442)		26,255				1,290	07/15/2034
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		12/01/2013	Paydown		761,000	761,000	773,961	773,117		(12,116)		(12,116)		761,000				20,633	10/15/2034
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		12/01/2013	Paydown		102,499	102,499	104,741	104,623		(2,124)		(2,124)		102,499				2,965	12/15/2034
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		12/01/2013	Paydown		386,115	386,115	399,689	399,283		(13,168)		(13,168)		386,115				7,501	05/15/2038
36297G-2Q-2	GNMA Pool #711883 5.000% 04/15/39		12/01/2013	Paydown		206,456	206,456	210,295	210,195		(3,739)		(3,739)		206,456				4,450	04/15/2039
38373Q-GX-3	Government National Mtg Assn CMO 4.000% 07/20/22		03/13/2013	Keybanc Capital Mrkt		1,075,892	993,896	1,025,732	1,019,330		(521)		(521)		1,018,809		57,083	57,083	11,816	07/20/2022
38373Q-GX-3	Government National Mtg Assn CMO 4.000% 07/20/22		03/01/2013	Paydown		64,873	64,873	66,951	66,533		(1,660)		(1,660)		64,873				402	07/20/2022
649080-AA-9	New Valley Generation V TVA 4.929% 01/15/21		01/15/2013	Redemption 100.0000		60,925	60,925	60,747	60,826		2		2		60,828		97	97	1,502	01/15/2021
912810-QK-7	U S Treasury Notes 3.875% 08/15/40		04/09/2013	Goldman Sachs		1,798,471	1,500,000	1,405,026	1,408,606		470		470		1,409,076		389,395	389,395	37,733	08/15/2040
912828-JB-7	U S Treasury Notes 3.500% 05/31/13		05/31/2013	Maturity		150,000	150,000	149,625	149,960		40		40		150,000				2,625	05/31/2013
912828-RR-3	U S Treasury Notes 2.000% 11/15/21		03/12/2013	BNP		1,272,212	1,250,000	1,257,915	1,257,174		(148)		(148)		1,257,026		15,186	15,186	8,149	11/15/2021
912828-TY-6	U S Treasury Notes 1.625% 11/15/22		04/09/2013	Barclays Capital		6,952,667	7,000,000	6,917,450	6,917,552		2,106		2,106		6,919,658		33,009	33,009	45,877	11/15/2022
0599999. Subtotal - Bonds - U.S. Governments						16,664,272	16,308,926	16,274,003	16,271,248		(101,746)		(101,746)		16,169,501		494,770	494,770	243,685	XXX
Bonds - U.S. States, Territories and Possessions																				
880540-5X-3	Tennessee St Ser B 7.350% 05/01/25		05/01/2013	Call 100.0000		1,000,000	1,000,000	1,152,410	1,012,279		(12,279)		(12,279)		1,000,000				36,750	05/01/2025
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,152,410	1,012,279		(12,279)		(12,279)		1,000,000				36,750	XXX
Bonds - U.S. Special Revenues																				
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		12/01/2013	Paydown		60,980	60,980	58,436	58,748		2,232		2,232		60,980				1,293	06/15/2021
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		12/01/2013	Paydown		167,818	167,818	163,019	163,612		4,206		4,206		167,818				3,722	06/01/2021
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		12/01/2013	Paydown		32,203	32,203	30,849	31,021		1,182		1,182		32,203				692	09/15/2021
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		12/01/2013	Paydown		158,705	158,705	156,076	156,468		2,237		2,237		158,705				3,287	05/01/2020
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		12/01/2013	Paydown		161,648	161,648	151,192	151,568		10,081		10,081		161,648				3,610	01/01/2035
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		12/01/2013	Paydown		100,490	100,490	96,282	96,594		3,897		3,897		100,490				1,999	07/01/2023
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		12/01/2013	Paydown		339,798	339,798	334,913	335,345		4,453		4,453		339,798				7,230	06/01/2023
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		12/01/2013	Paydown		173,951	173,951	166,830	167,396		6,555		6,555		173,951				4,254	06/01/2023
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		12/01/2013	Paydown		155,097	155,097	153,619	153,702		1,395		1,395		155,097				2,991	07/01/2024
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		12/01/2013	Paydown		139,530	139,530	144,849	144,438		(4,908)		(4,908)		139,530				2,907	10/01/2024
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		12/01/2013	Paydown		322,931	322,931	323,083	323,068		(136)		(136)		322,931				5,319	12/01/2040
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		12/01/2013	Paydown		169,311	169,311	164,893	164,980		4,332		4,332		169,311				3,209	12/01/2040
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		12/01/2013	Paydown		215,896	215,896	218,915	218,806		(2,910)		(2,910)		215,896				5,322	04/01/2041
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		12/01/2013	Paydown		325,942	325,942	325,330	325,332		610		610		325,942				5,784	05/01/2041
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		12/01/2013	Paydown		13,954	13,954	14,481	14,471		(517)		(517)		13,954				342	07/01/2041
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		12/01/2013	Paydown		187,227	187,227	194,306	194,166		(6,939)		(6,939)		187,227				3,945	07/01/2041
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		12/01/2013	Paydown		100,543	100,543	104,942	104,925		(4,382)		(4,382)		100,543				1,784	11/01/2042
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		12/01/2013	Paydown		2,395	2,395	2,485	2,406		(11)		(11)		2,395				122	12/01/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		12/01/2013	Paydown		41,499	41,499	43,288	42,793		(1,294)		(1,294)		41,499				1,437	05/01/2021
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		12/01/2013	Paydown		224,545	224,545	203,108	203,851		20,694		20,694		224,545				3,262	09/01/2035
31377P-7B-4	FNMA Pool #383490 6.860% 04/01/19		10/01/2013	Paydown		1,728,188	1,728,188	1,749,790	1,732,292		(4,104)		(4,104)		1,728,188				94,105	04/01/2019
3137A8-Q9-2	Fed Home Loan Mtg Corp CMO 4.000% 01/15/37		12/01/2013	Paydown		338,076	338,076	350,146	348,618		(10,542)		(10,542)		338,076				5,996	01/15/2037
3137AA-FU-2	Fed Home Loan Mtg Corp CMO 3.500% 08/15/39		03/13/2013	Sun Trust Equity		448,772	422,125	435,185	434,246		(38)		(38)		434,208		14,564	14,564	3,160	08/15/2039
3137AA-FU-2	Fed Home Loan Mtg Corp CMO 3.500% 08/15/39		03/15/2013	Paydown		14,320	14,320	14,763	14,732		(411)		(411)		14,320				1,315	08/15/2039
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		12/01/2013	Paydown		33,769	33,769	35,536	34,515		(746)		(746)		33,769				1,115	06/01/2017
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		12/01/2013	Paydown		208,968	208,968	212,102	212,015		(3,047)		(3,047)		208,968				3,801	05/01/2041
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		12/01/2013	Paydown		153,557	153,557	160,035	159,901		(6,344)		(6,344)		153,557				2,871	06/01/2041
31393M-RL-7	Fed Home Loan Mtg CMO 4.500% 06/15/21		12/01/2013	Paydown		183,511	183,511	177,231	178,870		4,641		4,641		183,511				4,003	06/15/2021
31393Q-MH-2	Fed Home Loan Mtg CMO 4.500% 12/15/17		12/01/2013	Paydown		82,844	82,844	79,919	82,040		804		804		82,844				1,815	12/15/2017
31393R-TE-0	Fed Home Loan Mtg CMO 3.625% 06/15/33		12/01/2013	Paydown		120,180	120,180	119,128	119,223		957		957		120,180				2,024	06/15/2033
31395H-GB-0	Fed Home Loan Mtg CMO 4.500% 05/15/18		07/01/2013	Paydown		122,798	122,798	119,171	120,688		2,110		2,110		122,798				2,043	05/15/2018
31396Y-FS-6	Fed National Mtg Assn CMO 4.500% 12/25/36		12/01/2013	Paydown		286,011	286,011	293,697	292,079		(6,069)		(6,069)		286,011				5,785	12/25/2036
31398S-P8-0	Fed National Mtg Assn CMO 3.000% 01/25/40		03/13/2013	Keybanc Capital Mrkt		1,539,106	1,478,133	1,464,160	1,465,226		(38)		(38)		1,465,188		73,918	73,918	13,180	01/25/2040
31398S-P8-0	Fed National Mtg Assn CMO 3.000% 01/25/40		03/01/2013	Paydown		100,603	100,603	99,652	99,725		878		878		100,603				545	01/25/2040
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		12/01/2013	Paydown		99,376	99,376	95,968	96,090		3,286		3,286		99,376				2,318	03/01/2034
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		12/01/2013	Paydown		75,366	75,366	70,821	70,994		4,373		4,373		75,366				1,503	09/01/2035
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		12/01/2013	Paydown		35,720	35,720	36,459	35,964		(244)		(244)		35,720				1,079	10/01/2016
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		12/01/2013	Paydown		46,687	46,687	43,871	43,969		2,718		2,718		46,687				912	06/01/2037
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		12/01/2013	Paydown		159,938	159,938	158,089	158,432		1,506		1,506		159,938				3,498	12/01/2018
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		12/01/2013	Paydown		232,301	232,301	240,541	240,060		(7,758)		(7,758)		232,301				4,598	03/01/2024
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		12/01/2013	Paydown		365,642	365,642	380,496	379,546		(13,904)		(13,904)		365,642				6,166	04/01/2024
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		12/01/2013	Paydown		100,451	100,451	94,393	94,723		5,729		5,729		100,451				1,511	07/25/2037
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		12/01/2013	Paydown		164,531	164,531	163,708	163,745		786		786		164,531				3,476	04/25/2022
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		12/01/2013	Paydown		128,671	128,671	126,983	127,070		1,601		1,601		128,671				2,116	06/01/2023
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		12/01/2013	Paydown		195,352	195,352	193,673	193,743		1,609		1,609		195,352				3,425	07/01/2024
605275-MQ-6	Mississippi Business Fin Corp Ph I 8.000% 01/01/22		07/01/2013	Redemption 100.0000		65,075	65,075	65,075	65,075						65,075				2,603	01/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						10,124,275	10,036,656	10,031,492	10,017,269		18,524		18,524		10,035,793		88,482	88,482	237,475	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00165A-AB-4	AMC Entertainment Inc 8.750% 06/01/19		05/21/2013	Jefferies & Co		110,250	100,000	109,000	108,707		(1,179)		(1,179)		107,528		2,722	2,722	4,205	06/01/2019
003687-AB-6	Resolute Forest Products 10.250%10/15/18		04/24/2013	Barclays Capital		110,960	95,000	108,775	108,099		(1,397)		(1,397)		106,702		4,258	4,258	5,139	10/15/2018
007903-AU-1	Advanced Micro Devices 7.750% 08/01/20		05/02/2013	Barclays Capital		132,600	130,000	132,898	132,778		(154)		(154)		132,624		(24)	(24)	7,724	08/01/2020
01449J-AF-2	Alere Inc 7.250% 07/01/18		08/09/2013	Tax Free Exchange		60,270	60,000	60,300	60,293		(24)		(24)		60,270				2,513	07/01/2018
018772-AM-5	Alliance One Intl Inc 10.000% 07/15/16		05/29/2013	Wells Fargo Financial		115,775	110,000	114,445	114,203		(654)		(654)		113,549		2,226	2,226	9,717	07/15/2016
02076X-AD-4	Alpha Natural Resources Inc 9.750% 04/15/18		07/25/2013	Citigroup Global		61,950	60,000	59,775	59,766		20		20		59,787		2,163	2,163	4,696	04/15/2018
02406P-AK-6	American Axle & MFG Inc 7.750% 11/15/19		06/12/2013	Bank Of America		22,700	20,000	22,050	21,994		(110)		(110)		21,884		816	816	913	11/15/2019
03070Q-AN-1	Ameristar Casinos Inc 7.500% 04/15/21		01/25/2013	Jefferies & Co		138,438	125,000	136,207	135,769		(144)		(144)		135,625		2,812	2,812	2,734	04/15/2021
04939M-AG-4	Atlas Pipeline LP 144A 6.625% 10/01/20		10/17/2013	Tax Free Exchange		77,594	75,000	78,000	77,941		(348)		(348)		77,594				5,245	10/01/2020
053611-AC-3	Avery Dennison Corp 4.875% 01/15/13		01/15/2013	Maturity		1,300,000	1,300,000	1,328,262	1,300,110		(110)		(110)		1,300,000				31,688	01/15/2013
053773-AN-7	Avis Budget Car Rental 8.250% 01/15/19		06/06/2013	Sterne Agee & Leach		130,500	120,000	131,925	131,377		(1,548)		(1,548)		129,829		671	671	8,965	01/15/2019
055381-AS-6	B/E Aerospace Inc 5.250% 04/01/22		07/25/2013	Morgan Stanley		103,750	100,000	103,625	103,537		(241)		(241)		103,295		455	455	4,360	04/01/2022
05947U-5C-8	Bank of America Comm Mtg CMO 5.318% 09/10/47		12/01/2013	Paydown		27,000	27,000	25,517	26,490		510		510		27,000				788	09/10/2047
05947U-LJ-5	Bank of America Comm Mtg CMO 4.648% 09/11/36		01/01/2013	Paydown		306,639	306,639	297,392	306,069		570		570		306,639				1,188	09/11/2036
075887-AS-8	Becton Dickinson 4.550% 04/15/13		04/15/2013	Maturity		1,000,000	1,000,000	979,270	998,967		1,033		1,033		1,000,000				22,750	04/15/2013
077454-AF-3	Belden CDT Inc 144A 5.500% 09/01/22		08/05/2013	Stifel Nicholaus & Co		119,100	120,000	123,625	123,571		(230)		(230)		123,341		(4,241)	(4,241)	6,252	09/01/2022
09747G-AB-9	Boise Paper Holding Co 8.000% 04/01/20		11/25/2013	Call 113.7700		136,524	120,000	132,600	132,068		(2,816)		(2,816)		129,252		7,272	7,272	11,040	04/01/2020
097751-AL-5	Bombardier Inc 144A 7.450% 05/01/34		02/08/2013	JP Morgan		130,650	130,000	135,095	135,062		(14)		(14)		135,048		(4,398)	(4,398)	2,744	05/01/2034
103304-BG-5	Boyd Gaming Corp 9.125% 12/01/18		04/26/2013	Bank Of America		116,288	105,000	110,250	109,737		(784)		(784)		108,952		7,335	7,335	3,992	12/01/2018
12189P-AF-9	Burlington No Santa Fe RR 7.570% 01/02/21		07/02/2013	Redemption 100.0000		52,484	52,484	62,965	58,907		(8)		(8)		58,899		(6,416)	(6,416)	2,025	01/02/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
1248EP-AU-7	CCO Hldgs LLC/Cap Corp 6.500% 04/30/21		02/06/2013	Deutsche Bank Secur		129,000	120,000	128,190	127,981		(147)		(147)		127,834		1,166	1,166	2,188	04/30/2021
12561E-AK-1	CKE Restaurants Inc 11.375% 07/15/18		03/08/2013	Deutsche Bank Secur		117,000	100,000	115,120	114,646		(1,105)		(1,105)		113,541		3,459	3,459	7,457	07/15/2018
131347-BS-4	Calpine Corp 144A 7.875% 07/31/20		05/01/2013	Bank Of America		113,500	100,000	111,000	110,789		(880)		(880)		109,910		3,590	3,590	6,038	07/31/2020
161571-CP-7	Chase Issuance Trust 4.650% 03/15/15		03/15/2013	Paydown		2,300,000	2,300,000	2,263,254	2,298,259		1,741		1,741		2,300,000				26,738	03/15/2015
165167-BS-5	Chesapeake Energy Corp 6.500% 08/15/17		01/15/2013	Citigroup Global		109,500	100,000	107,500	107,118		(63)		(63)		107,055		2,445	2,445	2,763	08/15/2017
17305E-EH-4	Citibank Credit Card Issuance 4.850% 04/22/15		04/22/2013	Paydown		2,250,000	2,250,000	2,247,030	2,249,497		503		503		2,250,000				54,563	04/22/2015
17453B-AW-1	Frontier Communications 7.125% 03/15/19		06/24/2013	Various		126,725	120,000	129,300	128,968		(573)		(573)		128,395		(1,670)	(1,670)	6,512	03/15/2019
191216-AU-4	Coca Cola Co 1.800% 09/01/16		03/13/2013	RBC Capital Markets		1,292,313	1,250,000	1,256,388	1,255,014		(278)		(278)		1,254,736		37,576	37,576	12,313	09/01/2016
193459-AH-7	Coleman Cable Inc 9.000% 02/15/18		06/14/2013	RW Baird		118,113	110,000	118,450	117,841		(1,186)		(1,186)		116,655		1,457	1,457	8,360	02/15/2018
226566-AM-9	Cricket Communications Inc 7.750% 10/15/20		10/11/2013	Barclays Capital		119,438	105,000	106,020	105,990		(136)		(136)		105,854		13,584	13,584	8,183	10/15/2020
22764L-AB-9	Crosstex Energy LP 8.875% 02/15/18		12/11/2013	Various		122,406	115,000	124,398	123,670		(2,303)		(2,303)		121,367		1,040	1,040	11,222	02/15/2018
23833N-AG-9	Dave & Buster's Inc 11.000% 06/01/18		06/10/2013	Jefferies & Co		84,000	75,000	84,750	84,290		(1,596)		(1,596)		82,695		1,305	1,305	4,400	06/01/2018
23918K-AM-0	DaVita HealthCare Partners Inc 6.625% 11/01/20		06/12/2013	JP Morgan		107,000	100,000	107,219	107,055		(603)		(603)		106,452		548	548	4,159	11/01/2020
247916-AC-3	Denbury Resources Inc 6.375% 08/15/21		05/16/2013	Wells Fargo Financial		22,200	20,000	22,030	21,961		(133)		(133)		21,828		372	372	978	08/15/2021
290408-AB-9	Elwood Energy LLC 8.159% 07/05/26		07/05/2013	Redemption 100.0000		12,627	12,627	12,817	12,816						12,816		(189)	(189)	528	07/05/2026
346091-BF-7	Forest Oil Corp 144A 7.500% 09/15/20		08/21/2013	Tax Free Exchange		70,781	70,000	70,875	70,855		(74)		(74)		70,781				4,871	09/15/2020
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		12/01/2013	Paydown		126,944	126,944	130,749	129,811		(2,868)		(2,868)		126,944				2,561	08/10/2043
369300-AM-0	General Cable Corp 144A 5.750% 10/01/22		12/10/2013	Barclays Capital		119,750	120,000	121,344	121,318		(105)		(105)		121,212		(1,462)	(1,462)	6,936	10/01/2022
370425-RZ-5	Ally Financial Inc 8.000% 11/01/31		05/15/2013	Goldman Sachs		133,100	100,000	120,375	120,214		(217)		(217)		119,997		13,103	13,103	4,422	11/01/2031
37244D-AC-3	Genon Energy Inc 9.500% 10/15/18		07/26/2013	RW Baird		68,700	60,000	69,300	69,195		(785)		(785)		68,410		290	290	4,528	10/15/2018
382550-BC-4	Goodyear Tire & Rubber Co 7.000% 05/15/22		02/21/2013	Jefferies & Co		83,200	80,000	85,800	85,684		(98)		(98)		85,587		(2,387)	(2,387)	1,571	05/15/2022
404121-AD-7	HCA Inc 7.500% 02/15/22		05/08/2013	JP Morgan		123,000	100,000	112,875	112,786		(401)		(401)		112,384		10,616	10,616	5,583	02/15/2022
421924-BK-6	HealthSouth Corp 5.750% 11/01/24		12/05/2013	Morgan Stanley		59,550	60,000	60,000	60,000						60,000		(450)	(450)	4,303	11/01/2024
423074-AM-5	H J Heinz Co 3.125% 09/12/21		06/07/2013	Corp Reorg/Merger		505,000	500,000	493,690	494,386		243		243		494,628		10,372	10,372	11,502	09/12/2021
427093-AF-6	Hercules Offshore Inc 144A 7.125% 04/01/17		06/06/2013	Various		123,219	115,000	120,472	119,583		(1,487)		(1,487)		118,096		5,123	5,123	5,420	04/01/2017
45072P-AD-4	IASIS Healthcare/Cap Corp 8.375% 05/15/19		05/14/2013	Various		103,450	100,000	94,600	94,703		185		185		94,888		8,562	8,562	3,397	05/15/2019
451102-AH-0	Icahn Enterprises 8.000% 01/15/18		06/07/2013	Morgan Stanley		131,563	125,000	133,125	132,700		(594)		(594)		132,106		(544)	(544)	9,083	01/15/2018
48666K-AN-9	KB Home 7.250% 06/15/18		01/24/2013	Barclays Capital		66,900	60,000	65,550	65,484		(71)		(71)		65,414		1,486	1,486	532	06/15/2018
50076Q-AS-5	Kraft Food Group Inc 0.000% 02/10/20		01/15/2013	Tax Free Exchange		519,097	523,000	518,826	519,075		21		21		519,097				12,103	02/10/2020
501673-AA-5	LA Arena Funding LLC 7.656% 12/15/26		12/15/2013	Redemption 100.0000		70,762	70,762	70,762	70,762						70,762				5,418	12/15/2026
521865-AS-4	Lear Corp 8.125% 03/15/20		03/26/2013	Call 103.0000		8,240	8,000	8,990	8,942		(63)		(63)		8,879		(639)	(639)	345	03/15/2020
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		12/01/2013	Paydown		119,303	119,303	58,959	58,959		60,343		60,343		119,303				3,699	11/25/2036
532776-AV-3	Lin Television Corp 144A 6.375% 01/15/21		05/01/2013	Tax Free Exchange		100,208	100,000	100,250	100,231		(23)		(23)		100,208				3,524	01/15/2021
536022-AF-3	Linn Energy LLC 7.750% 02/01/21		07/02/2013	Various		97,900	95,000	100,125	99,932		(346)		(346)		99,585		(1,685)	(1,685)	5,555	02/01/2021
591709-AL-4	MetroPCS Wireless Inc 6.625% 11/15/20		07/17/2013	Morgan Stanley		127,200	120,000	129,435	129,157		(956)		(956)		128,200		(1,000)	(1,000)	5,455	11/15/2020
617451-FL-8	Morgan Stanley Capital I CMO 5.427% 03/12/44		01/10/2013	Credit Suisse		2,233,438	2,000,000	1,955,781	1,980,658		4,162		4,162		1,984,820		248,617	248,617	13,248	03/12/2044
629377-BG-6	NRG Energy Inc 8.500% 06/15/19		02/07/2013	Morgan Stanley		77,350	70,000	76,209	75,883		(225)		(225)		75,658		1,692	1,692	942	06/15/2019
64352V-MC-2	New Century Home Eq Ln Trust 5.344% 08/25/35		12/31/2013	Expired/Write Off			1,038,656		50,261	59,336		109,597	(50,261)						51,832	08/25/2035
64352V-MC-2	New Century Home Eq Ln Trust 5.344% 08/25/35		12/01/2013	Redemption 0.0000			461,344	22,171	22,324	26,356		26,510	(154)		22,171		(22,171)	(22,171)	19,739	08/25/2035
651290-AN-8	Newfield Exploration Co 6.875% 02/01/20		06/06/2013	JP Morgan		79,313	75,000	81,750	81,475		(806)		(806)		80,669		(1,356)	(1,356)	4,440	02/01/2020
66989H-AA-6	Novartis Capital Corp 4.125% 02/10/14		12/05/2013	RBC Capital Markets		1,006,340	1,000,000	1,068,710	1,021,409		(18,192)		(18,192)		1,003,217		3,123	3,123	55,000	02/10/2014
693476-BH-5	PNC Funding Corp 3.625% 02/08/15		12/05/2013	Stifel Nicholaus & Co		1,034,470	1,000,000	1,045,650	1,022,435		(9,915)		(9,915)		1,012,520		21,950	21,950	48,535	02/08/2015
708130-AB-5	JC Penny Corp Inc 5.750% 02/15/18		02/06/2013	Barclays Capital		106,500	120,000	103,870	104,121		286		286		104,406		2,094	2,094	3,373	02/15/2018
726505-AK-6	Plains Exploration & Product 6.625% 05/01/21		06/07/2013	JP Morgan		142,675	130,000	136,275	136,064		(360)		(360)		135,704		6,971	6,971	5,287	05/01/2021
737679-CW-8	Potomac Electric Power 4.950% 11/15/13		11/15/2013	Maturity		1,400,000	1,400,000	1,412,684	1,401,469		(1,469)		(1,469)		1,400,000				69,300	11/15/2013
742741-AA-9	Procter & Gamble - ESOP 9.360% 01/01/21		07/01/2013	Redemption 100.0000		49,717	49,717	65,650	59,431		(245)		(245)		59,186		(9,469)	(9,469)	3,518	01/01/2021
744560-AL-0	Public Svc Elec & Gas 5.375% 09/01/13		09/01/2013	Maturity		1,400,000	1,400,000	1,420,748	1,401,886		(1,886)		(1,886)		1,400,000				75,250	09/01/2013
747262-AE-3	QVC Inc 7.375% 10/15/20		06/13/2013	Stifel Nicholaus & Co		131,700	120,000	133,200	132,134		(1,504)		(1,504)		130,629		1,071	1,071	5,974	10/15/2020
758753-AD-9	Regal Cinemas Corp 8.625% 07/15/19		06/25/2013	Barclays Capital		101,413	95,000	105,200	104,669		(1,741)		(1,741)		102,928		(1,516)	(1,516)	7,807	07/15/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
771196-AQ-5	Roche Holdings Inc 5.000% 03/01/14		03/21/2013	Call 104.0880		826,459	794,000	869,104	815,564		(4,047)		(4,047)		811,518		14,941	14,941	22,056	03/01/2014
78401F-AE-7	SBA Telecommunications 144A 5.750% 07/15/20		07/15/2013	Tax Free Exchange		114,819	110,000	115,400	115,271		(452)		(452)		114,819				9,523	07/15/2020
78442F-EH-7	SLM Corp 8.450% 06/15/18		01/24/2013	Bank Of America		106,875	90,000	106,230	105,778		(202)		(202)		105,576		1,299	1,299	930	06/15/2018
784635-AP-9	SPX Corp 6.875% 09/01/17		06/06/2013	Jefferies & Co		44,150	40,000	45,000	44,808		(421)		(421)		44,387		(237)	(237)	2,139	09/01/2017
785583-AF-2	Sabine Pass LP 7.500% 11/30/16		01/29/2013	Morgan Stanley		116,288	105,000	113,625	113,150		(161)		(161)		112,988		3,299	3,299	1,334	11/30/2016
80874Y-AL-4	Scientific Games International 144A 6.250% 09/01/20		02/01/2013	Tax Free Exchange		123,164	120,000	123,275	123,199		(35)		(35)		123,164				3,354	09/01/2020
826502-AB-2	Sierra Rec Fding Co 144A 0.166% 03/20/19		04/20/2013	Paydown		100,806	100,806	100,806	100,806						100,806				115	03/20/2019
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		12/20/2013	Paydown		163,924	163,924	163,909	163,912		12		12		163,924				2,998	11/20/2025
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		12/20/2013	Paydown		165,379	165,379	165,363	165,366		13		13		165,379				2,887	06/20/2018
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		12/20/2013	Paydown		178,131	178,131	178,100	178,105		26		26		178,131				2,898	05/20/2028
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		12/20/2013	Paydown		214,056	214,056	214,014	214,020		36		36		214,056				3,760	07/20/2028
829259-AH-3	Sinclair Television Group 144A 6.125% 10/01/22		06/25/2013	Tax Free Exchange		115,506	115,000	115,550	115,534		(28)		(28)		115,506				4,950	10/01/2022
83001A-AA-0	Six Flags Entertainment 5.250% 01/15/21		11/01/2013	Citigroup Global		132,638	135,000	135,000	135,000						135,000		(2,363)	(2,363)	6,202	01/15/2021
837004-BX-7	South Carolina Electric & Gas 5.300% 05/15/33		12/10/2013	Keybanc Capital Mrkt		2,169,300	2,000,000	2,104,200	2,085,560		(2,344)		(2,344)		2,083,216		86,084	86,084	114,244	05/15/2033
847788-AQ-9	Speedway Motorsports Inc 6.750% 02/01/19		06/20/2013	RW Baird		105,500	100,000	105,700	105,598		(604)		(604)		104,993		507	507	6,075	02/01/2019
852061-AK-6	Sprint Nextel Corp 144A 9.000% 11/15/18		02/12/2013	Jefferies & Co		99,000	80,000	96,800	96,295		(296)		(296)		95,998		3,002	3,002	1,800	11/15/2018
852061-AM-2	Sprint Nextel Corp 11.500% 11/15/21		01/23/2013	Jefferies & Co		68,875	50,000	67,875	67,576		(114)		(114)		67,462		1,413	1,413	1,166	11/15/2021
85571N-AA-7	Starz LLC / Starz Fin Corp 144A 5.000% 09/15/19		02/08/2013	Tax Free Exchange		123,012	120,000	123,175	123,070		(58)		(58)		123,012				2,417	09/15/2019
857555-AR-7	Stater Bros Holdings 7.375% 11/15/18		06/13/2013	Citigroup Global		105,500	100,000	108,000	107,797		(1,201)		(1,201)		106,597		(1,097)	(1,097)	4,364	11/15/2018
860370-AM-7	Stewart Enterprises Inc 6.500% 04/15/19		05/20/2013	RW Baird		107,500	100,000	107,750	107,551		(804)		(804)		106,747		753	753	3,936	04/15/2019
863667-AB-7	Stryker Corp 4.375% 01/15/20		12/19/2013	Credit Suisse		922,480	850,000	871,191	867,280		(2,133)		(2,133)		865,147		57,333	57,333	53,612	01/15/2020
864486-AG-0	Suburban Propane Partners 7.375% 08/01/21		08/02/2013	Call 107.3750		34,360	32,000	34,400	34,321		(172)		(172)		34,149		211	211	2,367	08/01/2021
87264M-AB-5	TRW Automotive Inc 144A 7.250% 03/15/17		11/25/2013	Citigroup Global		58,000	50,000	57,125	57,009		(1,431)		(1,431)		55,579		2,421	2,421	4,370	03/15/2017
87311X-AC-2	TW Telecom Holdings Inc 144A 5.375% 10/01/22		01/10/2013	Tax Free Exchange		77,964	75,000	78,000	77,972		(8)		(8)		77,964				1,097	10/01/2022
882440-AX-8	Texas Gas Transmission 4.500% 02/01/21		05/30/2013	JP Morgan		480,200	450,000	456,426	455,547		(264)		(264)		455,283		24,916	24,916	17,044	02/01/2021
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		12/15/2013	Paydown		24,390	24,390	24,235	24,239		151		151		24,390				924	03/15/2047
89236M-AB-6	Toys R Us Property Co II 8.500% 12/01/17		03/13/2013	Deutsche Bank Secur		116,188	110,000	118,348	117,925		(753)		(753)		117,172		(985)	(985)	2,779	12/01/2017
90321N-AB-8	UR Merger Sub Corp 7.375% 05/15/20		01/11/2013	Tax Free Exchange		108,236	100,000	108,500	108,274		(38)		(38)		108,236				1,147	05/15/2020
912656-AG-0	US Steel Corp 7.000% 02/01/18		05/21/2013	Clearview Corresp Serv		85,800	80,000	82,400	82,297		(159)		(159)		82,138		3,662	3,662	4,558	02/01/2018
914906-AP-7	Univision Communications Inc 144A 6.750% 09/15/22		01/08/2013	Gleacher & Co		106,000	100,000	101,180	101,149		(2)		(2)		101,147		4,853	4,853	2,475	09/15/2022
92203P-AH-9	Vanguard Health Hldg LLC 7.750% 02/01/19		06/24/2013	Jefferies & Co		94,950	90,000	95,000	94,779		(513)		(513)		94,266		684	684	6,316	02/01/2019
92839U-AF-4	Visteon Corp 6.750% 04/15/19		12/16/2013	Call 103.0000		10,300	10,000	10,550	10,526		(108)		(108)		10,418		(118)	(118)	789	04/15/2019
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		12/01/2013	Paydown		85,531	85,531	85,226	85,307		224		224		85,531				2,507	01/15/2045
146900-AG-0	Cascades Inc 7.750% 12/15/17	A	06/07/2013	RW Baird		126,150	120,000	125,350	125,115		(392)		(392)		124,724		1,426	1,426	4,573	12/15/2017
05567L-7E-1	BNP Paribas 2.375% 09/14/17	R	03/18/2013	Goldman Sachs		2,552,925	2,500,000	2,548,650	2,547,948		(2,113)		(2,113)		2,545,834		7,091	7,091	30,677	09/14/2017
30251G-AN-7	FMG Resources Aug 2006 144A 6.875% 04/01/22	F	02/20/2013	Deutsche Bank Secur		58,369	55,000	51,684	51,727		40		40		51,767		6,602	6,602	1,513	04/01/2022
45824T-AE-5	Intelsat Jackson Hldg 7.250% 04/01/19	F	05/09/2013	Morgan Stanley		144,300	130,000	140,199	139,817		(808)		(808)		139,009		5,291	5,291	5,838	04/01/2019
552081-AD-3	Lyondellbasell Ind NV 6.000% 11/15/21	F	04/29/2013	Various		107,865	90,000	106,650	106,617		(421)		(421)		106,196		1,669	1,669	2,065	11/15/2021
676253-AH-0	Offshore Group Invst Ltd 144A 7.500% 11/01/19	F	05/06/2013	Tax Free Exchange		99,919	100,000	99,913	99,910		9		9		99,919				3,979	11/01/2019
780153-AJ-1	Royal Caribbean Cruises 7.250% 03/15/18	R	04/16/2013	Stifel Nicholaus & Co		115,250	100,000	112,650	112,213		(625)		(625)		111,588		3,662	3,662	4,310	03/15/2018
90261X-GD-8	UBS AG Stamford CT 4.875% 08/04/20	F	02/22/2013	Corp Reorg/Merger		1,162,568	1,024,000	1,184,317	1,181,474		(2,653)		(2,653)		1,178,821		(16,253)	(16,253)	43,185	08/04/2020
92658T-AQ-1	Vidoetron LTEE 5.000% 07/15/22	R	01/30/2013	JP Morgan		41,908	40,000	41,250	41,242		(10)		(10)		41,233		675	675	1,106	07/15/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,592,604	33,743,693	33,171,560	33,075,984	85,692	(16,434)	136,107	(66,849)		33,009,135		583,469	583,469	1,154,505	XXX
8399997. Total - Bonds - Part 4						61,381,151	61,089,274	60,629,465	60,376,779	85,692	(111,935)	136,107	(162,350)		60,214,429		1,166,721	1,166,721	1,672,414	XXX
8399998. Total - Bonds - Part 5						22,398,453	22,645,376	22,876,025			(17,980)		(17,980)		22,858,045		(459,592)	(459,592)	281,049	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399999. Total - Bonds						83,779,603	83,734,650	83,505,490	60,376,779	85,692	(129,915)	136,107	(180,329)		83,072,474		707,129	707,129	1,953,463	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
001055-10-2	AFLAC Inc		11/26/2013	Investment Technology	115.000	7,639		5,319	6,109	(790)			(790)		5,319		2,320	2,320	163	
00206R-10-2	AT&T Inc		06/25/2013	Investment Technology	305.000	10,681		8,689	10,282	(1,593)			(1,593)		8,689		1,992	1,992	275	
002824-10-0	Abbott Laboratories		01/02/2013	Spin Off	0.000	88,134		88,134	114,003	(25,868)			(25,868)		88,134					
00507K-10-3	Actavis Inc		10/01/2013	Tax Free Exchange	60.000	8,640		2,104	5,160	(3,056)			(3,056)		2,104		6,536	6,536		
00724F-10-1	Adobe Systems Inc		06/25/2013	Investment Technology	80.000	3,549		2,462	3,014	(552)			(552)		2,462		1,086	1,086		
00817Y-10-8	Aetna Inc		06/25/2013	Various	141.000	8,760		4,470	6,528	(2,059)			(2,059)		4,470		4,290	4,290	56	
009158-10-6	Air Products & Chemicals Inc		06/25/2013	Investment Technology	115.000	10,811		8,089	9,662	(1,574)			(1,574)		8,089		2,722	2,722	155	
009363-10-2	Airgas Inc		06/25/2013	Investment Technology	20.000	1,910		1,266	1,826	(559)			(559)		1,266		644	644	18	
015351-10-9	Alexion Pharmaceuticals Inc		06/25/2013	Investment Technology	95.000	8,395		9,971	8,912	1,059			1,059		9,971		(1,576)	(1,576)		
018490-10-2	Allergan Inc		06/25/2013	Investment Technology	15.000	1,279		1,049	1,376	(327)			(327)		1,049		229	229	2	
02076X-10-2	Alpha Natural Resources Inc		02/25/2013	Investment Technology	51.000	423		504	497	7			7		504		(81)	(81)		
023135-10-6	Amazon.com Inc		06/25/2013	Investment Technology	10.000	2,720		1,245	2,511	(1,266)			(1,266)		1,245		1,474	1,474		
025816-10-9	American Express Co		06/25/2013	Investment Technology	85.000	6,224		1,159	4,886	(3,727)			(3,727)		1,159		5,065	5,065	34	
026874-78-4	American Intl Group Inc		06/25/2013	Investment Technology	685.000	29,776		24,066	24,181	(114)			(114)		24,066		5,710	5,710		
031162-10-0	Amgen Inc		06/25/2013	Investment Technology	30.000	2,888		1,672	2,590	(918)			(918)		1,672		1,216	1,216	28	
037411-10-5	Apache Corp		06/25/2013	Investment Technology	145.000	11,984		10,147	11,383	(1,235)			(1,235)		10,147		1,837	1,837	54	
037833-10-0	Apple Computer Inc		11/26/2013	Investment Technology	55.000	28,028		11,206	29,317	(18,110)			(18,110)		11,206		16,822	16,822	588	
038222-10-5	Applied Materials Inc		06/25/2013	Investment Technology	285.000	4,349		2,887	3,260	(373)			(373)		2,887		1,462	1,462	54	
055921-10-0	BMC Software Inc		09/11/2013	Corp Reorg/Merger	10.000	463		410	397	14			14		410		52	52		
060505-10-4	Bank Amer Corp		11/26/2013	Investment Technology	410.000	6,505		2,280	4,756	(2,476)			(2,476)		2,280		4,225	4,225	12	
071813-10-9	Baxter Intl Inc		06/25/2013	Investment Technology	170.000	11,805		8,155	11,332	(3,177)			(3,177)		8,155		3,650	3,650	236	
075896-10-0	Bed Bath & Beyond Inc		11/26/2013	Investment Technology	75.000	5,892		1,907	4,193	(2,287)			(2,287)		1,907		3,986	3,986		
084670-70-2	Berkshire Hathaway Inc CL B		06/25/2013	Investment Technology	50.000	5,603		3,843	4,485	(643)			(643)		3,843		1,760	1,760		
086516-10-1	Best Buy Co Inc		06/25/2013	Investment Technology	80.000	2,138		948	948						948		1,190	1,190	27	
089302-10-3	Big Lots Inc		02/25/2013	Investment Technology	10.000	330		317	285	33			33		317		13	13		
097023-10-5	Boeing Co		06/25/2013	Investment Technology	40.000	3,946		1,707	3,014	(1,308)			(1,308)		1,707		2,240	2,240	39	
101137-10-7	Boston Scientific Corp		11/26/2013	Various	4,580.000	47,196		27,824	26,243	1,581			1,581		27,824		19,372	19,372		
110122-10-8	Bristol-Myers Squibb		06/25/2013	Investment Technology	75.000	3,388		2,072	2,444	(372)			(372)		2,072		1,315	1,315	53	
124857-20-2	CBS Corp CL B		06/25/2013	Investment Technology	105.000	5,032		860	3,995	(3,135)			(3,135)		860		4,172	4,172	38	
125509-10-9	CIGNA Corp		11/26/2013	Investment Technology	35.000	3,078		590	1,871	(1,281)			(1,281)		590		2,488	2,488	1	
125720-10-5	CME Group Inc		06/25/2013	Investment Technology	70.000	5,348		2,914	3,550	(636)			(636)		2,914		2,434	2,434	63	
12673P-10-5	CA Inc		11/26/2013	Investment Technology	145.000	4,783		2,553	3,187	(634)			(634)		2,553		2,229	2,229	145	
14149Y-10-8	Cardinal Health Inc		11/26/2013	Investment Technology	90.000	5,840		3,080	3,706	(626)			(626)		3,080		2,760	2,760	104	
149123-10-1	Caterpillar Inc		06/25/2013	Investment Technology	40.000	3,293		2,729	3,583	(855)			(855)		2,729		564	564	21	
151020-10-4	Celgene Corp		06/25/2013	Investment Technology	45.000	5,150		3,453	3,542	(90)			(90)		3,453		1,697	1,697		
156700-10-6	CenturyLink Inc		06/25/2013	Investment Technology	236.000	8,248		8,172	9,232	(1,060)			(1,060)		8,172		76	76	255	
156782-10-4	Cerner Corp		06/25/2013	Investment Technology	30.000	2,848		1,991	2,329	(338)			(338)		1,991		857	857		
166764-10-0	Chevron Corp		11/26/2013	Investment Technology	90.000	10,916		5,559	9,733	(4,174)			(4,174)		5,559		5,357	5,357	301	
169656-10-5	Chipotle Mexican Grill Inc		06/25/2013	Investment Technology	5.000	1,795		1,438	1,487	(49)			(49)		1,438		356	356		
171232-10-1	Chubb Corp		05/07/2013	Various	1,745.000	153,338		102,937	131,433	(28,496)			(28,496)		102,937		50,401	50,401	1,336	
17275R-10-2	Cisco Systems Inc		06/25/2013	Investment Technology	1,145.000	27,872		18,664	22,499	(3,836)			(3,836)		18,664		9,208	9,208	195	
172967-42-4	Citigroup Inc		11/26/2013	Investment Technology	1,045.000	50,382		32,160	41,340	(9,180)			(9,180)		32,160		18,222	18,222	25	
191216-10-0	Coca Cola Co		06/25/2013	Investment Technology	175.000	6,949		4,965	6,344	(1,378)			(1,378)		4,965		1,984	1,984	98	
194162-10-3	Colgate Palmolive		06/25/2013	Investment Technology	30.000	3,373		2,415	3,136	(721)			(721)		2,415		958	958	39	
20030N-10-1	Comcast Corp		11/26/2013	Various	410.000	19,719		9,539	15,326	(5,786)			(5,786)		9,539		10,180	10,180	279	
205887-10-2	ConAgra Inc		06/25/2013	Investment Technology	720.000	23,972		14,601	21,240	(6,639)			(6,639)		14,601		9,371	9,371	360	
20825C-10-4	ConocoPhillips		06/25/2013	Investment Technology	115.000	6,879		5,811	6,669	(858)			(858)		5,811		1,068	1,068	152	
209115-10-4	Consolidated Edison Inc		06/25/2013	Investment Technology	80.000	4,562		5,082	4,443	639			639		5,082		(521)	(521)	98	
222862-10-4	Coventry Health Care Inc		05/07/2013	Tax Free Exchange	90.000	4,514		1,339	4,035	(2,696)			(2,696)		1,339		3,175	3,175	23	
235851-10-2	Danaher Corp		06/25/2013	Investment Technology	75.000	4,672		3,923	4,193	(270)			(270)		3,923		749	749	2	
242370-10-4	Dean Foods Co		05/23/2013	Spin Off	0.000	558		558	1,042	(484)			(484)		558					

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
242370-10-4	Dean Foods Co		08/27/2013	Tax Free Exchange	60.000	503		503	939	(436)			(436)		503					
242370-10-4	Dean Foods Co		08/27/2013	Rev Stock Split	60.000															
24702R-10-1	Dell Inc		10/30/2013	Various	780.000	10,667		7,415	7,901	(486)			(486)		7,415		3,252	3,252	222	
25179M-10-3	Devon Energy Corp New		07/10/2013	Various	870.000	45,670		54,537	45,275	9,262			9,262		54,537		(8,867)	(8,867)	365	
254687-10-6	Walt Disney Co		11/26/2013	Various	1,040.000	70,138		35,872	51,782	(15,909)			(15,909)		35,872		34,266	34,266		
254709-10-8	Discover Financial Service		06/25/2013	Investment Technology	60.000	2,773		1,537	2,313	(776)			(776)		1,537		1,236	1,236	20	
25470F-10-4	Discovery Communications Inc CL A		06/25/2013	Investment Technology	35.000	2,641		1,385	2,222	(837)			(837)		1,385		1,256	1,256		
25490A-30-9	DirectTV CL A		06/25/2013	Investment Technology	50.000	3,021		1,546	2,508	(962)			(962)		1,546		1,475	1,475		
256746-10-8	Dollar Tree Inc		06/25/2013	Investment Technology	40.000	1,990		1,673	1,622	50			50		1,673		318	318		
257867-10-1	Donnelley (RR) & Sons		02/25/2013	Investment Technology	70.000	683		513	630	(117)			(117)		513		170	170	18	
260003-10-8	Dover Corp		11/26/2013	Various	335.000	27,824		16,298	22,013	(5,715)			(5,715)		16,298		11,527	11,527	343	
268648-10-2	EMC Corp		06/25/2013	Investment Technology	90.000	2,128		2,171	2,277	(106)			(106)		2,171		(43)	(43)		
26875P-10-1	EOG Resources Inc		10/10/2013	Various	610.000	90,324		63,124	73,682	(10,558)			(10,558)		63,124		27,199	27,199	213	
26884L-10-9	EQT Corp		11/26/2013	Investment Technology	50.000	4,340		3,315	2,949	366			366		3,315		1,024	1,024	6	
28176E-10-8	Edwards Lifesciences Corp		06/25/2013	Investment Technology	30.000	2,015		2,348	2,705	(357)			(357)		2,348		(333)	(333)		
291011-10-4	Emerson Electric Co		06/25/2013	Investment Technology	50.000	2,741		1,993	2,648	(655)			(655)		1,993		748	748	41	
29476L-10-7	Equity Residential Properties		06/25/2013	Investment Technology	85.000	4,793		5,510	4,817	693			693		5,510		(717)	(717)	133	
30161N-10-1	Exelon Corp		11/26/2013	Investment Technology	90.000	2,424		2,677	2,677						2,677		(253)	(253)	131	
30212P-30-3	Expedia Inc		06/25/2013	Investment Technology	50.000	2,855		2,958	3,073	(115)			(115)		2,958		(103)	(103)	13	
302130-10-9	Expeditors Intl of Wash Inc		11/26/2013	Investment Technology	130.000	5,646		3,678	5,142	(1,464)			(1,464)		3,678		1,969	1,969	39	
30231G-10-2	Exxon Mobil Corp		11/26/2013	Various	700.000	62,699		50,193	60,585	(10,392)			(10,392)		50,193		12,506	12,506	547	
307000-10-9	Family Dollar Stores		06/25/2013	Investment Technology	40.000	2,416		2,224	2,536	(313)			(313)		2,224		193	193	21	
314211-10-3	Federated Investors Inc CL B		02/25/2013	Investment Technology	50.000	1,181		1,113	1,012	102			102		1,113		68	68	12	
316773-10-0	Fifth Third Bancorp		06/25/2013	Investment Technology	140.000	2,503		1,365	2,127	(762)			(762)		1,365		1,138	1,138	29	
337738-10-8	FISERV Inc		11/26/2013	Investment Technology	70.000	7,717		4,753	5,532	(779)			(779)		4,753		2,964	2,964		
34354P-10-5	Flowserve Corp		11/26/2013	Investment Technology	30.000	6,454		3,171	4,404	(1,233)			(1,233)		3,171		3,284	3,284	32	
345838-10-6	Forest Laboratories Inc		06/25/2013	Investment Technology	60.000	2,438		1,697	2,119	(422)			(422)		1,697		742	742		
36467W-10-9	GameStop Corp		06/25/2013	Investment Technology	40.000	1,602		1,121	1,004	117			117		1,121		481	481	22	
369604-10-3	General Electric		11/26/2013	Investment Technology	830.000	20,730		13,446	17,422	(3,976)			(3,976)		13,446		7,284	7,284	554	
370334-10-4	General Mills		06/25/2013	Investment Technology	500.000	24,188		14,376	20,205	(5,829)			(5,829)		14,376		9,811	9,811	330	
37247D-10-6	Genworth Financial Inc CL A		06/25/2013	Investment Technology	160.000	1,739		304	1,202	(898)			(898)		304		1,435	1,435		
375558-10-3	Gilead Sciences Inc		06/25/2013	Investment Technology	18.000	1,742		838	1,285	(447)			(447)		838		903	903		
38141G-10-4	Goldman Sachs Group Inc		06/25/2013	Investment Technology	30.000	4,591		4,394	3,827	567			567		4,394		197	197	30	
382550-10-1	Goodyear Tire & Rubber Co		11/26/2013	Investment Technology	110.000	2,429		657	1,519	(862)			(862)		657		1,773	1,773	6	
38259P-50-8	Google Inc CL A		06/25/2013	Investment Technology	10.000	8,662		6,698	7,094	(396)			(396)		6,698		1,964	1,964		
406216-10-1	Halliburton Co		06/25/2013	Investment Technology	50.000	2,057		1,566	1,735	(169)			(169)		1,566		491	491	13	
416515-10-4	Hartford Financial Servs Group		10/09/2013	Various	8,435.000	257,497		179,384	189,281	(9,897)			(9,897)		179,384		78,113	78,113	2,429	
423074-10-3	H J Heinz Co		06/10/2013	Corp Reorg/Merger	110.000	7,975		5,028	6,345	(1,317)			(1,317)		5,028		2,947	2,947	57	
436106-10-8	HollyFrontier Corp		02/07/2013	Various	810.000	44,272		30,925	37,706	(6,781)			(6,781)		30,925		13,347	13,347		
437076-10-2	Home Depot Inc		06/25/2013	Investment Technology	105.000	7,784		2,417	6,494	(4,077)			(4,077)		2,417		5,366	5,366	82	
452308-10-9	Illinois Tool Works Inc		06/25/2013	Investment Technology	280.000	18,960		14,144	17,027	(2,883)			(2,883)		14,144		4,816	4,816	213	
458140-10-0	Intel Corp		06/25/2013	Investment Technology	130.000	3,103		1,906	2,682	(776)			(776)		1,906		1,197	1,197	59	
45866F-10-4	IntercontinentalExchange Group		11/27/2013	Corp Reorg/Merger	1.000	146		56	84	(28)			(28)		56		90	90		
459200-10-1	IBM Corp		06/25/2013	Investment Technology	50.000	9,748		4,714	9,578	(4,864)			(4,864)		4,714		5,035	5,035	90	
459506-10-1	Intl Flavors & Fragrances Inc		11/26/2013	Investment Technology	40.000	3,529		1,891	2,662	(771)			(771)		1,891		1,639	1,639	43	
460690-10-0	Interpublic Group		06/25/2013	Investment Technology	105.000	1,503		416	1,157	(741)			(741)		416		1,087	1,087	16	
461202-10-3	Intuit Inc		06/25/2013	Investment Technology	60.000	3,527		3,089	3,570	(481)			(481)		3,089		437	437	20	
46120E-60-2	Intuitive Surgical Inc		06/25/2013	Investment Technology	5.000	2,508		1,391	2,452	(1,061)			(1,061)		1,391		1,117	1,117		
46625H-10-0	J P Morgan Chase & Co		06/25/2013	Investment Technology	790.000	41,106		34,963	34,736	227			227		34,963		6,143	6,143	474	
478160-10-4	Johnson & Johnson		11/26/2013	Various	2,315.000	181,957		147,693	162,282	(14,588)			(14,588)		147,693		34,263	34,263	1,818	
478366-10-7	Johnson Controls Inc		06/25/2013	Investment Technology	55.000	1,944		1,733	1,689	44			44		1,733		212	212	21	
494368-10-3	Kimberly Clark		11/26/2013	Various	405.000	43,031		27,895	34,194	(6,299)			(6,299)		27,895		15,136	15,136	1,231	
500255-10-4	Kohl's Corp		06/25/2013	Investment Technology	75.000	3,794		3,174	3,224	(50)			(50)		3,174		620	620	53	
501044-10-1	Kroger Co		06/25/2013	Investment Technology	110.000	3,795		2,258	2,862	(604)			(604)		2,258		1,537	1,537	33	
502424-10-4	L-3 Communications Hldgs Inc		11/26/2013	Investment Technology	60.000	6,180		4,061	4,597	(536)			(536)		4,061		2,118	2,118	132	
527288-10-4	Leucadia National Corp		02/26/2013	Spin Off	0.000	67		67	66	1			1		67					
529771-10-7	Lexmark Intl Group Inc		02/25/2013	Investment Technology	60.000	1,348		1,614	1,391	223			223		1,614		(266)	(266)		
53217V-10-9	Life Technologies Corp		06/25/2013	Investment Technology	25.000	1,851		1,306	1,227	79			79		1,306		545	545		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
539830-10-9	Lockheed Martin Corp		06/25/2013	Investment Technology	40.000	4,146		2,796	3,692	(895)			(895)		2,796		1,350	1,350	92	
544147-10-1	Lorillard Inc		11/26/2013	Investment Technology	33.000	5,175		3,569	3,889	(320)			(320)		3,569		1,606	1,606	73	
548661-10-7	Lowe's Cos Inc		06/25/2013	Investment Technology	155.000	6,122		4,406	5,506	(1,099)			(1,099)		4,406		1,716	1,716	50	
55616P-10-4	Macy's Inc		06/25/2013	Investment Technology	45.000	2,096		846	1,756	(909)			(909)		846		1,249	1,249	29	
574599-10-6	Masco Corp		06/25/2013	Investment Technology	150.000	2,857		1,670	2,499	(830)			(830)		1,670		1,188	1,188	23	
57636Q-10-4	MasterCard Inc CL A		06/25/2013	Investment Technology	10.000	5,646		1,675	4,913	(3,238)			(3,238)		1,675		3,971	3,971	9	
580135-10-1	McDonalds Corp		06/25/2013	Investment Technology	30.000	2,925		1,762	2,646	(884)			(884)		1,762		1,163	1,163	46	
585055-10-6	Medtronic Inc		06/25/2013	Investment Technology	1,040.000	53,715		38,574	42,661	(4,087)			(4,087)		38,574		15,141	15,141	270	
58933Y-10-5	Merck & Co Inc		11/26/2013	Various	3,235.000	151,763		118,420	132,441	(14,021)			(14,021)		118,420		33,343	33,343	2,963	
594918-10-4	Microsoft Corp		11/26/2013	Investment Technology	1,510.000	51,543		34,283	40,362	(6,080)			(6,080)		34,283		17,260	17,260	781	
608554-10-1	Molex Inc		12/09/2013	Corp Reorg/Merger	80.000	3,094		1,099	2,186	(1,087)			(1,087)		1,099		1,995	1,995	56	
60871R-20-9	Molson Coors Brewing Co - B		06/25/2013	Investment Technology	50.000	2,405		2,706	2,140	567			567		2,706		(301)	(301)	32	
611740-10-1	Monster Beverage Corp		06/25/2013	Investment Technology	75.000	4,288		5,444	3,966	1,478			1,478		5,444		(1,156)	(1,156)		
617446-44-8	Morgan Stanley		06/25/2013	Investment Technology	150.000	3,753		2,406	2,868	(462)			(462)		2,406		1,347	1,347	15	
620076-30-7	Motorola Solutions Inc		06/25/2013	Investment Technology	45.000	2,535		816	2,506	(1,689)			(1,689)		816		1,719	1,719	35	
626717-10-2	Murphy Oil Corp		09/03/2013	Spin Off	0.000	605		605	665	(60)			(60)		605					
629491-10-1	NYSE Euronext		11/15/2013	Tax Free Exchange	150.000	5,780		4,107	4,731	(624)			(624)		4,107		1,673	1,673	135	
637071-10-1	National-Oilwell Varco Inc		11/26/2013	Investment Technology	75.000	6,130		3,109	5,126	(2,018)			(2,018)		3,109		3,022	3,022	49	
64110L-10-6	NetFlix Inc		06/25/2013	Investment Technology	10.000	2,129		928	928						928		1,201	1,201		
65248E-10-4	News Corp		06/25/2013	Investment Technology	345.000	10,850		3,136	8,811	(5,675)			(5,675)		3,136		7,714	7,714	29	
65248E-10-4	News Corp		07/01/2013	Tax Free Exchange	705.000	7,647		7,647	18,006	(10,358)			(10,358)		7,647				60	
65339F-10-1	NextEra Energy Inc		06/25/2013	Investment Technology	80.000	6,319		4,058	5,535	(1,477)			(1,477)		4,058		2,261	2,261	106	
654106-10-3	Nike Inc CL B		11/18/2013	Various	1,735.000	130,743		77,600	89,526	(11,926)			(11,926)		77,600		53,144	53,144	1,079	
655664-10-0	Nordstrom Inc		06/25/2013	Investment Technology	30.000	1,760		862	1,605	(743)			(743)		862		898	898	18	
665859-10-4	Northern Trust Corp		11/26/2013	Investment Technology	15.000	880		786	752	34			34		786		94	94	14	
67103H-10-7	O'Reilly Automotive Inc		06/25/2013	Investment Technology	25.000	2,783		970	2,236	(1,266)			(1,266)		970		1,813	1,813		
674599-10-5	Occidental Petroleum Corp		06/25/2013	Investment Technology	325.000	28,738		24,448	24,898	(451)			(451)		24,448		4,290	4,290	416	
68389X-10-5	Oracle Corp		06/25/2013	Investment Technology	265.000	7,934		7,510	8,830	(1,320)			(1,320)		7,510		424	424		
693475-10-5	PNC Financial Servs Group		06/25/2013	Various	570.000	40,121		31,548	33,237	(1,688)			(1,688)		31,548		8,573	8,573	426	
693506-10-7	PPG Industries		01/25/2013	Various	645.000	93,163		57,543	87,301	(29,757)			(29,757)		57,543		35,620	35,620		
701094-10-4	Parker-Hannifin		11/26/2013	Merrill Lynch	135.000	15,968		6,748	11,483	(4,735)			(4,735)		6,748		9,220	9,220	240	
703395-10-3	Patterson Cos Inc		11/26/2013	Investment Technology	75.000	3,117		2,492	2,567	(75)			(75)		2,492		624	624	36	
713448-10-8	Pepsico Inc		11/26/2013	Investment Technology	580.000	47,284		30,977	39,689	(8,712)			(8,712)		30,977		16,307	16,307	1,060	
714290-10-3	Perrigo Co		12/19/2013	Tax Free Exchange	50.000	7,778		4,810	5,202	(392)			(392)		4,810		2,968	2,968	18	
716768-10-6	PetSmart Inc		06/25/2013	Investment Technology	50.000	3,366		3,469	3,417	52			52		3,469		(103)	(103)	8	
717081-10-3	Pfizer Inc		11/26/2013	Various	2,500.000	75,910		44,070	62,700	(18,630)			(18,630)		44,070		31,840	31,840	997	
717081-10-3	Pfizer Inc		07/01/2013	Tax Free Exchange	119.000	2,107		2,107	2,985	(877)			(877)		2,107				57	
718172-10-9	Philip Morris Intl Inc		06/25/2013	Investment Technology	155.000	13,406		11,777	12,964	(1,187)			(1,187)		11,777		1,629	1,629	395	
740189-10-5	Precision Castparts Corp		06/25/2013	Investment Technology	10.000	2,124		1,688	1,894	(207)			(207)		1,688		436	436	1	
74251V-10-2	Principal Financial Group Inc		06/25/2013	Investment Technology	85.000	3,143		1,918	2,424	(506)			(506)		1,918		1,225	1,225	39	
742718-10-9	Procter & Gamble Co		11/26/2013	Various	600.000	47,756		28,972	40,734	(11,762)			(11,762)		28,972		18,784	18,784	951	
743315-10-3	Progressive Corp		11/26/2013	Various	680.000	18,502		14,662	14,348	314			314		14,662		3,840	3,840	193	
744320-10-2	Prudential Financial Inc		12/24/2013	Various	1,655.000	136,829		80,851	88,261	(7,410)			(7,410)		80,851		55,977	55,977	1,953	
747525-10-3	QUALCOMM Inc		06/25/2013	Investment Technology	75.000	4,632		4,565	4,652	(86)			(86)		4,565		67	67	45	
75281A-10-9	Range Resources Corp		06/25/2013	Investment Technology	35.000	2,788		1,441	2,199	(758)			(758)		1,441		1,348	1,348	3	
774341-10-1	Rockwell Collins Inc		06/25/2013	Investment Technology	45.000	2,778		1,759	2,618	(859)			(859)		1,759		1,019	1,019	27	
786514-20-8	Safeway Inc		06/25/2013	Investment Technology	125.000	2,885		2,261	2,261						2,261		624	624	47	
79466L-30-2	Salesforce.com Inc		09/18/2013	Investment Technology	5.000	1,041		580	841	(260)			(260)		580		460	460		
80004C-10-1	SanDisk Corp		06/25/2013	Investment Technology	25.000	1,457		240	1,089	(849)			(849)		240		1,217	1,217		
808513-10-5	Charles Schwab Corp		11/08/2013	Various	6,795.000	151,179		88,797	97,576	(8,780)			(8,780)		88,797		62,382	62,382	958	
816851-10-9	Sempra Energy		06/25/2013	Investment Technology	70.000	5,669		4,334	4,966	(631)			(631)		4,334		1,334	1,334	86	
852061-10-0	Sprint Nextel Corp		06/25/2013	Investment Technology	390.000	2,679		714	2,211	(1,498)			(1,498)		714		1,966	1,966		
852061-10-0	Sprint Nextel Corp		07/11/2013	Tax Free Exchange	1,230.000	8,878		2,251	6,974	(4,723)			(4,723)		2,251		6,627	6,627		
85590A-40-1	Starwood Hotels & Resorts Inc		11/26/2013	Investment Technology	65.000	4,826		1,164	3,728	(2,565)			(2,565)		1,164		3,663	3,663		
871829-10-7	Sysco Corp		12/09/2013	Various	2,170.000	83,571		71,577	68,702	2,875			2,875		71,577		11,994	11,994	2,192	
872540-10-9	TJX Cos Inc		11/26/2013	Various	925.000	51,077		37,056	39,266	(2,210)			(2,210)		37,056		14,020	14,020	357	
88033G-40-7	Tenet Healthcare Corp		06/25/2013	Investment Technology	30.000	1,348		779	974	(195)			(195)		779		569	569		
88579Y-10-1	3M Co		11/26/2013	Various	420.000	48,283		34,027	38,997	(4,970)			(4,970)		34,027		14,256	14,256	686	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
887317-30-3	Time Warner Inc		06/25/2013	Investment Technology	50.000	2,833		1,405	2,392	(986)			(986)		1,405		1,427	1,427	29	
88732J-20-7	Time Warner Cable		11/26/2013	Investment Technology	45.000	6,144		4,182	4,374	(192)			(192)		4,182		1,963	1,963	117	
89417E-10-9	Travelers Cos Inc		01/10/2013	Various	570.000	42,269		33,068	40,937	(7,869)			(7,869)		33,068		9,200	9,200		
911312-10-6	United Parcel Service		06/25/2013	Investment Technology	85.000	7,285		5,985	6,267	(282)			(282)		5,985		1,300	1,300	105	
913017-10-9	United Technologies Corp		11/26/2013	Various	325.000	35,401		21,115	26,653	(5,538)			(5,538)		21,115		14,286	14,286	674	
91324P-10-2	UnitedHealth Group Inc		06/25/2013	Investment Technology	85.000	5,416		2,261	4,610	(2,349)			(2,349)		2,261		3,155	3,155	42	
918204-10-8	V F Corp		11/26/2013	Various	215.000	44,535		31,646	32,459	(812)			(812)		31,646		12,889	12,889	452	
91913Y-10-0	Valero Energy Corp		06/25/2013	Investment Technology	65.000	2,273		1,291	2,036	(745)			(745)		1,291		982	982	26	
91913Y-10-0	Valero Energy Corp		05/02/2013	Spin Off	0.000	515		515	812	(297)			(297)		515					
92343E-10-2	VeriSign Inc		06/25/2013	Investment Technology	50.000	2,233		944	1,941	(998)			(998)		944		1,289	1,289		
92343V-10-4	Verizon Communications		11/26/2013	Investment Technology	130.000	6,504		4,663	5,625	(962)			(962)		4,663		1,841	1,841	270	
92826C-83-9	Visa Inc CL A		06/25/2013	Investment Technology	25.000	4,511		3,069	3,790	(721)			(721)		3,069		1,443	1,443	17	
931142-10-3	Wal-Mart Stores Inc		06/25/2013	Investment Technology	65.000	4,833		3,032	4,435	(1,403)			(1,403)		3,032		1,801	1,801	61	
94106L-10-9	Waste Management Inc		06/25/2013	Investment Technology	110.000	4,301		3,749	3,711	37			37		3,749		552	552	80	
949746-10-1	Wells Fargo & Co New		06/25/2013	Investment Technology	850.000	34,229		26,279	29,053	(2,774)			(2,774)		26,279		7,950	7,950	468	
984332-10-6	Yahoo Inc		06/25/2013	Investment Technology	320.000	7,981		3,904	6,368	(2,464)			(2,464)		3,904		4,077	4,077		
G29183-10-3	Eaton Corp PLC		11/26/2013	Various	51.000	3,668		2,599	2,736	(137)			(137)		2,599		1,069	1,069	84	
G47791-10-1	Ingersoll-Rand PLC		12/12/2013	Spin Off	0.000	761		761	774	(13)			(13)		761					
G7945M-10-7	Seagate Technology PLC		11/26/2013	Investment Technology	100.000	4,878		2,756	3,042	(286)			(286)		2,756		2,122	2,122	119	
H61690-10-8	Pentair Ltd		06/25/2013	Investment Technology	35.000	1,981		1,134	1,720	(586)			(586)		1,134		847	847	16	
H89128-10-4	Tyco International Ltd		06/25/2013	Investment Technology	140.000	4,476		2,929	4,095	(1,166)			(1,166)		2,929		1,547	1,547	43	
G2554F-11-3	Covidien PLC	R	06/25/2013	Investment Technology	70.000	4,278		3,829	4,042	(213)			(213)		3,829		449	449	18	
G2554F-11-3	Covidien PLC	R	07/01/2013	Spin Off	0.000	898		898	982	(84)			(84)		898					
G3157S-10-6	Ensco PLC CL A	F	06/25/2013	Investment Technology	115.000	6,526		6,686	6,817	(131)			(131)		6,686		(160)	(160)	115	
H0023R-10-5	ACE Ltd	F	11/26/2013	Investment Technology	85.000	8,721		6,657	6,783	(126)			(126)		6,657		2,064	2,064	128	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,414,001	XXX	2,363,100	2,825,986	(462,886)			(462,886)		2,363,100		1,050,901	1,050,901	35,257	XXX
Common Stocks - Mutual Funds																				
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		11/26/2013	Investment Technology	349.000	75,162		53,772	64,813	(11,040)			(11,040)		53,772		21,389	21,389	777	
9299999. Subtotal - Common Stocks - Mutual Funds						75,162	XXX	53,772	64,813	(11,040)			(11,040)		53,772		21,389	21,389	777	XXX
9799997. Total - Common Stocks - Part 4						3,489,163	XXX	2,416,872	2,890,799	(473,926)			(473,926)		2,416,872		1,072,290	1,072,290	36,035	XXX
9799998. Total - Common Stocks - Part 5						302,155	XXX	245,533							245,533		56,622	56,622	2,646	XXX
9799999. Total - Common Stocks						3,791,318	XXX	2,662,406	2,890,799	(473,926)			(473,926)		2,662,406		1,128,912	1,128,912	38,680	XXX
9899999. Total - Preferred and Common Stocks						3,791,318	XXX	2,662,406	2,890,799	(473,926)			(473,926)		2,662,406		1,128,912	1,128,912	38,680	XXX
9999999 - Totals						87,570,921	XXX	86,167,896	63,267,577	(388,234)	(129,915)	136,107	(654,256)		85,734,880		1,836,041	1,836,041	1,992,143	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		02/28/2013	Goldman Sachs	04/01/2013	Paydown	9,178	9,885	9,178	9,178		(707)		(707)					27	16
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		02/28/2013	Goldman Sachs	05/01/2013	Paydown	8,105	8,730	8,105	8,105		(624)		(624)					47	14
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		02/28/2013	Goldman Sachs	06/01/2013	Paydown	8,941	9,629	8,941	8,941		(689)		(689)					78	16
36178U-UX-9	GNMA Pool #AB7798 3.500% 12/20/42		02/28/2013	Goldman Sachs	06/21/2013	Goldman Sachs	4,942,419	5,323,139	4,999,565	5,320,170		(2,970)		(2,970)			(320,604)	(320,604)	54,778	8,649
912810-QY-7	U S Treasury Notes 2.750% 11/15/42		01/09/2013	Barclays Capital	04/09/2013	Barclays Capital	3,000,000	2,820,481	2,895,574	2,821,421		940		940			74,153	74,153	33,273	12,762
912828-UR-9	U S Treasury Notes 0.750% 02/28/18		03/28/2013	Nomura Sec Intl	06/17/2013	Barclays Capital	1,000,000	1,000,589	990,114	1,000,562		(27)		(27)			(10,448)	(10,448)	2,242	571
912828-UR-9	U S Treasury Notes 0.750% 02/28/18		03/28/2013	Nomura Sec Intl	06/26/2013	Barclays Capital	1,000,000	1,000,589	971,403	1,000,559		(30)		(30)			(29,157)	(29,157)	2,425	571
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		06/11/2013	Barclays Capital	06/17/2013	Jefferies & Co	2,500,000	2,396,690	2,413,076	2,396,839		149		149			16,237	16,237	4,042	3,329
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		06/12/2013	RBC Capital Markets	06/17/2013	Jefferies & Co	750,000	719,124	723,923	719,161		37		37			4,762	4,762	1,213	1,034
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		06/12/2013	RBC Capital Markets	12/13/2013	J P Morgan	1,750,000	1,677,956	1,596,116	1,681,266		3,310		3,310			(85,150)	(85,150)	17,935	2,413
0599999. Subtotal - Bonds - U.S. Governments							14,968,643	14,966,813	14,615,995	14,966,203		(610)		(610)			(350,208)	(350,208)	116,061	29,375
Bonds - U.S. Special Revenues																				
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	10/01/2013	Paydown	1,180	1,215	1,180	1,180		(35)		(35)					4	1
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	11/01/2013	Paydown	1,831	1,886	1,831	1,831		(54)		(54)					12	2
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	12/01/2013	Paydown	2,776	2,858	2,776	2,776		(82)		(82)					28	3
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		09/12/2013	Sun Trust Equity	11/01/2013	Paydown	7,325	7,504	7,325	7,325		(179)		(179)					24	7
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		09/12/2013	Sun Trust Equity	12/01/2013	Paydown	11,102	11,373	11,102	11,102		(271)		(271)					74	11
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co	11/01/2013	Paydown	1,189	1,250	1,189	1,189		(61)		(61)					4	4
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co	12/01/2013	Paydown	3,690	3,880	3,690	3,690		(190)		(190)					25	11
31294N-UC-1	FHLMC Pool #E04179 2.500% 01/01/28		01/15/2013	Cantor Fitzgerald & Co	02/01/2013	Paydown	10,015	10,478	10,015	10,015		(463)		(463)					21	11
31294N-UC-1	FHLMC Pool #E04179 2.500% 01/01/28		01/15/2013	Cantor Fitzgerald & Co	03/01/2013	Paydown	11,469	12,000	11,469	11,469		(530)		(530)					48	13
31294N-UC-1	FHLMC Pool #E04179 2.500% 01/01/28		01/15/2013	Cantor Fitzgerald & Co	03/20/2013	Sun Trust Equity	2,078,516	2,174,647	2,152,563	2,173,335		(1,312)		(1,312)			(20,772)	(20,772)	12,125	2,309
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	07/01/2013	Paydown	3,597	3,613	3,597	3,597		(16)		(16)					9	4
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	08/01/2013	Paydown	3,473	3,488	3,473	3,473		(15)		(15)					17	3
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	09/01/2013	Paydown	3,206	3,220	3,206	3,206		(14)		(14)					24	3
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	10/01/2013	Paydown	3,513	3,528	3,513	3,513		(15)		(15)					35	4
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	11/01/2013	Paydown	3,252	3,267	3,252	3,252		(14)		(14)					41	3
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		05/28/2013	Goldman Sachs	12/01/2013	Paydown	3,569	3,585	3,569	3,569		(16)		(16)					54	4
3132JM-2E-8	FGLMC Pool #Q20773 4.000% 08/01/43		11/06/2013	Sun Trust Equity	12/01/2013	Paydown	1,885	1,977	1,885	1,885		(91)		(91)					6	3
3132JP-P9-7	FGLMC Pool #Q22248 4.000% 10/01/43		10/29/2013	Sun Trust Equity	12/01/2013	Paydown	619	651	619	619		(32)		(32)					2	1
56052E-5S-3	Main St Hsg Auth Ser C Rev 2.006% 11/15/19		03/07/2013	Citigroup Global	12/16/2013	Oppenheimer & Co	800,000	800,000	763,352	800,000							(36,648)	(36,648)	11,367	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	05/01/2013	Call 100.0000	65,904	65,904	65,904	65,904									154	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	06/01/2013	Call 100.0000	34,166	34,166	34,166	34,166									152	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	07/01/2013	Call 100.0000	63,453	63,453	63,453	63,453									418	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	08/01/2013	Call 100.0000	51,268	51,268	51,268	51,268									443	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	09/01/2013	Call 100.0000	47,943	47,943	47,943	47,943									516	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	10/01/2013	Call 100.0000	57,118	57,118	57,118	57,118									736	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	11/01/2013	Call 100.0000	25,165	25,165	25,165	25,165									378	
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		03/15/2013	Baum George K & Co	12/01/2013	Call 100.0000	51,626	51,626	51,626	51,626									885	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	05/01/2013	Call 100.0000	30,000	30,000	30,000	30,000									75	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	06/01/2013	Call 100.0000	10,000	10,000	10,000	10,000									48	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	07/01/2013	Call 100.0000	10,000	10,000	10,000	10,000									70	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	08/01/2013	Call 100.0000	5,000	5,000	5,000	5,000									46	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	09/01/2013	Call 100.0000	15,000	15,000	15,000	15,000									173	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	10/01/2013	Call 100.0000	10,000	10,000	10,000	10,000									138	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	11/01/2013	Call 100.0000	45,000	45,000	45,000	45,000									724	
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		03/13/2013	Baum George K & Co	12/01/2013	Call 100.0000	15,000	15,000	15,000	15,000									275	
3199999. Subtotal - Bonds - U.S. Special Revenues							3,488,850	3,587,060	3,526,249	3,583,669		(3,392)		(3,392)			(57,420)	(57,420)	29,153	2,398
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00130H-BT-1	AES Corp 4.875% 05/15/23		06/13/2013	RW Baird	09/19/2013	RW Baird	50,000	47,750	47,875	47,795		45		45			80	80	975	325
00434N-AA-3	Access Midstream Partner 4.875% 05/15/23		06/05/2013	Citigroup Global	10/11/2013	Wells Fargo Financial	60,000	57,900	58,050	57,957		57		57			93	93	1,235	203
018772-AR-4	Alliance One Intl Inc Ser 144A 9.875% 07/15/21		07/26/2013	Deutsche Bank Secur	12/20/2013	Tax Free Exchange	100,000	98,000	98,046	98,046		46		46					3,895	
02076X-AC-6	Alpha Natural Resources Inc 6.250% 06/01/21		06/20/2013	Jefferies & Co	12/10/2013	Jefferies & Co	50,000	40,500	43,875	40,884		384		384			2,991	2,991	1,667	208
02076X-AC-6	Alpha Natural Resources Inc 6.250% 06/01/21		07/25/2013	Citigroup Global	12/10/2013	Jefferies & Co	20,000	16,900	17,550	17,005		105		105			545	545	667	205
02076X-AD-4	Alpha Natural Resources Inc 9.750% 04/15/18		05/03/2013	J P Morgan	07/25/2013	Citigroup Global	40,000	43,400	41,300	43,264		(136)		(136)			(1,964)	(1,964)	1,138	249
053773-AU-1	Avis Budget Car Rental 144A 5.500% 04/01/23		06/07/2013	Sterne Agee & Leach	08/02/2013	Tax Free Exchange	70,000	70,700	70,690	70,690		(10)		(10)					1,273	738
053773-AU-1	Avis Budget Car Rental 144A 5.500% 04/01/23		06/13/2013	Sterne Agee & Leach	08/02/2013	Tax Free Exchange	50,000	49,750	49,753	49,753		3		3					909	573
090613-AF-7	Biomet Incorporated 144A 6.500% 08/01/20		05/14/2013	Wells Fargo Financial	06/21/2013	Tax Free Exchange	80,000	86,400	86,298	86,298		(102)		(102)					2,022	1,531
103304-BH-3	Boyd Gaming Corp 9.000% 07/01/20		04/26/2013	Bank Of America	05/31/2013	Tax Free Exchange	105,000	113,138	113,035	113,035		(102)		(102)					3,938	3,150
150191-AD-6	Cedar Fair LP 144A 5.250% 03/15/21		11/01/2013	Citigroup Global	12/04/2013	Tax Free Exchange	125,000	123,438	123,449	123,449		12		12					1,458	930
150191-AF-1	Cedar Fair LP 5.250% 03/15/21		12/04/2013	Tax Free Exchange	12/06/2013	Barclays Capital	50,000	49,380	49,375	49,380		1		1			(5)	(5)	627	583
170031-AA-6	Chiquita Brands Intl 7.875% 02/01/21		01/30/2013	Gleacher & Co	02/04/2013	Gleacher & Co	70,000	70,350	71,006	70,349		(1)		(1)			657	657	31	
172441-AY-3	Cinemark USA Inc 144A 4.875% 06/01/23		05/21/2013	Barclays Capital	08/09/2013	Tax Free Exchange	120,000	120,000	120,000	120,000									1,219	
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	04/12/2013	Paydown	1,940	1,989	1,940	1,940		(48)		(48)					3	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	05/12/2013	Paydown	2,040	2,091	2,040	2,040		(51)		(51)					7	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	06/12/2013	Paydown	1,950	1,999	1,950	1,950		(49)		(49)					10	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	07/12/2013	Paydown	2,050	2,101	2,050	2,050		(51)		(51)					14	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	08/12/2013	Paydown	1,960	2,009	1,960	1,960		(49)		(49)					17	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	09/12/2013	Paydown	1,965	2,014	1,965	1,965		(49)		(49)					21	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	10/12/2013	Paydown	2,064	2,116	2,064	2,064		(52)		(52)					25	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	11/12/2013	Paydown	1,976	2,025	1,976	1,976		(49)		(49)					28	2
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		03/05/2013	Citigroup Global	12/12/2013	Paydown	2,074	2,126	2,074	2,074		(52)		(52)					33	2
212015-AK-7	Continental Resources Inc 144A 4.500% 04/15/23		06/07/2013	Jefferies & Co	07/15/2013	Tax Free Exchange	70,000	70,525	70,520	70,520		(5)		(5)					788	586
212015-AL-5	Continental Resources Inc 4.500% 04/15/23		07/15/2013	Tax Free Exchange	12/16/2013	Barclays Capital	70,000	70,520	70,875	70,502		(19)		(19)			373	373	2,223	788
228227-BD-5	Crown Castle Intl Corp 5.250% 01/15/23		03/07/2013	Barclays Capital	11/20/2013	Citigroup Global	60,000	61,950	59,475	61,851		(99)		(99)			(2,376)	(2,376)	3,500	1,286
26817R-AA-6	Dynegy Inc 144A 5.875% 06/01/23		06/17/2013	Morgan Stanley	08/02/2013	Morgan Stanley	70,000	67,725	64,400	67,743		18		18			(3,343)	(3,343)	880	343

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26817R-AA-6	Dynegy Inc 144A 5.875% 06/01/23		06/24/2013	RW Baird	08/02/2013	Morgan Stanley	30,000	27,450	27,600	27,469		19		19			131	131	377	181
346091-BF-7	Forest Oil Corp 144A 7.500% 09/15/20		05/16/2013	Deutsche Bank Secur	08/21/2013	Tax Free Exchange	25,000	26,000	25,962	25,962		(38)		(38)					813	344
346091-BG-5	Forest Oil Corp 7.500% 09/15/20		08/21/2013	Tax Free Exchange	09/26/2013	J P Morgan	25,000	25,165	25,000	25,159		(6)		(6)			(159)	(159)	1,021	813
346091-BG-5	Forest Oil Corp 7.500% 09/15/20		08/21/2013	Tax Free Exchange	11/26/2013	Corp Reorg/Merger	70,000	71,577	68,950	71,496		(81)		(81)			(2,546)	(2,546)	5,760	2,275
35803Q-AA-5	Fresenius Med Care US 144A 5.750% 02/15/21		06/12/2013	J P Morgan	10/11/2013	Barclays Capital	100,000	107,750	103,750	107,465		(285)		(285)			(3,715)	(3,715)	3,865	1,949
369300-AM-0	General Cable Corp 144A 5.750% 10/01/22		05/16/2013	RW Baird	12/10/2013	Barclays Capital	20,000	20,800	19,600	20,749		(51)		(51)			(1,149)	(1,149)	828	160
37244D-AC-3	Genon Energy Inc 9.500% 10/15/18		03/19/2013	Credit Suisse	07/26/2013	RW Baird	50,000	59,250	57,250	58,731		(519)		(519)			(1,481)	(1,481)	3,774	2,072
374689-AD-9	Gibraltar Industries Inc 144A 6.250% 02/01/21		01/24/2013	Jefferies & Co	08/30/2013	Tax Free Exchange	70,000	73,238	72,962	72,962		(275)		(275)					2,553	
374689-AD-9	Gibraltar Industries Inc 144A 6.250% 02/01/21		04/25/2013	J P Morgan	08/30/2013	Tax Free Exchange	20,000	21,500	21,424	21,424		(76)		(76)					729	313
374689-AD-9	Gibraltar Industries Inc 144A 6.250% 02/01/21		05/13/2013	Jefferies & Co	08/30/2013	Tax Free Exchange	15,000	16,088	16,040	16,040		(48)		(48)					547	276
37953B-AA-2	Ancestry.com Inc 144A 11.000% 12/15/20		05/07/2013	Morgan Stanley	08/27/2013	Tax Free Exchange	75,000	87,375	86,760	86,760		(615)		(615)					5,477	3,025
457030-AH-7	Ingles Markets Inc 5.750% 06/15/23		05/30/2013	Stifel Nicholaus & Co	12/11/2013	Tax Free Exchange	65,000	65,325	65,309	65,309		(16)		(16)					3,779	
462044-AD-0	ION Geophysical Corp 144A 8.125% 05/15/18		09/13/2013	RW Baird	11/13/2013	RW Baird	25,000	23,344	22,250	23,396		52		52			(1,146)	(1,146)	1,044	705
462044-AD-0	ION Geophysical Corp 144A 8.125% 05/15/18		09/13/2013	RW Baird	12/04/2013	RW Baird	50,000	46,688	40,875	46,820		133		133			(5,945)	(5,945)	2,325	1,411
462044-AD-0	ION Geophysical Corp 144A 8.125% 05/15/18		10/18/2013	RW Baird	12/04/2013	RW Baird	45,000	42,863	36,788	42,911		48		48			(6,123)	(6,123)	2,092	1,625
570506-AR-6	Markwest Energy Partners 4.500% 07/15/23		06/12/2013	Jefferies & Co	09/20/2013	Jefferies & Co	70,000	67,375	66,413	67,428		53		53			(1,016)	(1,016)	2,231	1,374
708130-AD-1	JC Penny Corp Inc 5.650% 06/01/20		02/06/2013	Barclays Capital	02/28/2013	UBS Securities Inc	120,000	100,500	95,400	100,628		128		128			(5,228)	(5,228)	1,770	1,318
758766-AF-6	Regal Entertainment Grp 5.750% 02/01/25		06/25/2013	Barclays Capital	11/22/2013	Deutsche Bank Secur	100,000	95,500	94,750	95,607		107		107			(857)	(857)	4,951	2,572
781182-AB-6	Ruby Tuesday Inc 7.625% 05/15/20		05/03/2013	Stifel Nicholaus & Co	10/10/2013	Jefferies & Co	50,000	51,625	50,125	51,542		(83)		(83)			(1,417)	(1,417)	3,505	1,832
781182-AB-6	Ruby Tuesday Inc 7.625% 05/15/20		05/03/2013	Stifel Nicholaus & Co	10/10/2013	Jefferies & Co	20,000	20,650	20,100	20,617		(33)		(33)			(517)	(517)	1,402	733
781182-AB-6	Ruby Tuesday Inc 7.625% 05/15/20		05/30/2013	Stifel Nicholaus & Co	10/10/2013	Jefferies & Co	25,000	25,313	25,125	25,299		(14)		(14)			(174)	(174)	800	101
785592-AA-4	Sabine Pass Liquefaction 144a 5.625% 02/01/21		01/29/2013	Jefferies & Co	12/16/2013	Jefferies & Co	30,000	30,525	29,550	30,475		(50)		(50)			(925)	(925)	1,491	
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		10/29/2013	J P Morgan	12/20/2013	Paydown	22,059	22,053	22,059	22,059		6		6					58	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	04/20/2013	Paydown	30,518	30,511	30,518	30,518		6		6					65	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	05/20/2013	Paydown	29,497	29,491	29,497	29,497		6		6					80	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	06/20/2013	Paydown	27,852	27,846	27,852	27,852		6		6					112	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	07/20/2013	Paydown	23,679	23,674	23,679	23,679		5		5					127	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	08/20/2013	Paydown	26,268	26,263	26,268	26,268		6		6					175	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	09/20/2013	Paydown	21,245	21,241	21,245	21,245		4		4					170	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	10/20/2013	Paydown	21,780	21,775	21,780	21,780		5		5					203	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	11/20/2013	Paydown	20,651	20,646	20,651	20,651		4		4					220	
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		03/12/2013	Deutsche Bank Secur	12/20/2013	Paydown	16,315	16,312	16,315	16,315		3		3					195	
863667-AB-7	Stryker Corp 4.375% 01/15/20		03/06/2013	Keybanc Capital Mrkt	12/19/2013	Credit Suisse	750,000	853,058	813,953	841,998		(11,059)		(11,059)			(28,046)	(28,046)	30,898	5,104
87311X-AD-0	TW Telecom Holdings Inc 5.375% 10/01/22		01/10/2013	Tax Free Exchange	01/29/2013	Citigroup Global	75,000	77,964	79,688	77,943		(21)		(21)			1,744	1,744	1,333	1,097
88033G-BZ-2	Tenet Healthcare Corp 4.375% 10/01/21		05/22/2013	RW Baird	12/16/2013	Tax Free Exchange	60,000	59,970	59,973	59,973		3		3					1,436	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
911365-BA-1	United Rentals North America 7.375% 05/15/20		01/11/2013	Tax Free Exchange	06/17/2013	Barclays Capital	100,000	108,236	109,000	107,645		(591)		(591)			1,355	1,355	4,405	1,147
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		02/04/2013	Jefferies & Co	06/05/2013	Tax Free Exchange	50,000	50,000	50,000	50,000									1,216	
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		02/05/2013	Jefferies & Co	06/05/2013	Tax Free Exchange	55,000	55,550	55,518	55,518		(32)		(32)					1,338	
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		04/05/2013	Jefferies & Co	06/05/2013	Tax Free Exchange	20,000	21,100	21,076	21,076		(24)		(24)					487	250
33938E-AP-2	Flextronics Intl Ltd 144A 4.625% 02/15/20	F	05/16/2013	J P Morgan	08/29/2013	Tax Free Exchange	75,000	77,250	77,173	77,173		(77)		(77)					1,821	877
568416-AA-9	Marine Park CLO Ltd 1.638% 05/18/23	R	04/18/2013	Deutsche Bank Secur	11/18/2013	Paydown														
676253-AJ-6	Offshore Group Invst Ltd 7.500% 11/01/19	F	05/06/2013	Tax Free Exchange	05/16/2013	Jefferies & Co	100,000	99,919	108,625	99,918		(1)		(1)			8,707	8,707	417	104
676253-AL-1	Offshore Group Invst Ltd 144A 7.125% 04/01/23	F	05/16/2013	Jefferies & Co	08/26/2013	Tax Free Exchange	100,000	105,125	104,993	104,993		(132)		(132)					2,929	1,049
780153-AU-6	Royal Caribbean Cruises 5.250% 11/15/22	R	04/16/2013	Barclays Capital	12/06/2013	Barclays Capital	60,000	61,200	60,450	61,136		(64)		(64)			(686)	(686)	3,448	1,418
780153-AU-6	Royal Caribbean Cruises 5.250% 11/15/22	R	04/16/2013	Barclays Capital	12/19/2013	Barclays Capital	40,000	40,800	40,100	40,754		(46)		(46)			(654)	(654)	2,374	945
780153-AU-6	Royal Caribbean Cruises 5.250% 11/15/22	R	06/13/2013	Citigroup Global	12/19/2013	Barclays Capital	25,000	25,125	25,063	25,119		(6)		(6)			(57)	(57)	798	120
93443T-AB-2	Warner Chilcott Co LLC 7.750% 09/15/18	F	01/04/2013	Citigroup Global	01/30/2013	Timber Hill	60,000	64,350	65,160	64,271		(79)		(79)			889	889	1,795	1,473
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,187,884	4,322,152	4,256,209	4,308,173		(13,978)		(13,978)			(51,964)	(51,964)	135,834	48,378
8399998. Total - Bonds							22,645,376	22,876,025	22,398,453	22,858,045		(17,980)		(17,980)			(459,592)	(459,592)	281,049	80,151
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/02/2013	Goldman Sachs	1,365.000	35,444	47,735	35,444							12,291	12,291		
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/11/2013	Merrill Lynch	1,025.000	28,091	34,310	28,091							6,219	6,219	410	
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/11/2013	Liquidnet Inc	305.000	8,962	10,208	8,962							1,246	1,246	122	
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	06/25/2013	Investment Technology	190.000	5,567	8,098	5,567							2,530	2,530	152	
00817Y-10-8	Aetna Inc		05/07/2013	Tax Free Exchange	06/25/2013	Investment Technology	35.000	2,057	2,173	2,057							116	116		
015351-10-9	Alexion Pharmaceuticals Inc		08/15/2013	Investment Technology	09/18/2013	Investment Technology	20.000	2,128	2,302	2,128							174	174		
023135-10-6	Amazon.com Inc		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	15.000	4,005	4,079	4,005							74	74		
037833-10-0	Apple Computer Inc		01/25/2013	UBS Securities Inc	11/26/2013	Merrill Lynch	70.000	31,667	37,051	31,667							5,384	5,384	826	
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	05/16/2013	Corp Reorg/Merger	0.000	4	7	4							4	4		
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	09/18/2013	Investment Technology	5.000	80	151	80							71	71		
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	11/26/2013	Investment Technology	27.000	431	903	431							471	471	2	
156700-10-6	CenturyLink Inc		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	85.000	2,972	2,971	2,972							(1)	(1)		
194162-10-3	Colgate Palmolive		05/16/2013	Stock Split	06/25/2013	Investment Technology	30.000													
20030N-10-1	Comcast Corp		01/23/2013	Investment Technology	06/25/2013	Investment Technology	45.000	1,804	1,807	1,804							3	3	9	
22662X-10-0	Crimson Wine Group LTD		02/26/2013	Spin Off	03/05/2013	Investment Technology	10.000	67	77	67							10	10		
26441C-20-4	Duke Energy Corp New		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	90.000	6,008	5,950	6,008							(58)	(58)		
26441C-20-4	Duke Energy Corp New		08/15/2013	Investment Technology	09/18/2013	Investment Technology	60.000	4,082	4,070	4,082							(11)	(11)	37	
278865-10-0	Ecolab Inc		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	10.000	839	844	839							5	5	2	
30219G-10-8	Express Scripts Hldg Co		03/01/2013	Merrill Lynch	11/26/2013	Merrill Lynch	80.000	4,558	5,401	4,558							842	842		
30219G-10-8	Express Scripts Hldg Co		03/05/2013	Deutsche Bank Secur	11/26/2013	Merrill Lynch	120.000	6,950	8,101	6,950							1,151	1,151		
34354P-10-5	Flowserve Corp		06/07/2013	Stock Split	11/26/2013	Investment Technology	60.000												17	
37247D-10-6	Genworth Financial Inc CL A		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	95.000	986	1,033	986							47	47		
375558-10-3	Gilead Sciences Inc		01/23/2013	Investment Technology	06/25/2013	Investment Technology	30.000	2,309	2,986	2,309							678	678		
375558-10-3	Gilead Sciences Inc		01/28/2013	Stock Split	06/25/2013	Investment Technology	48.000													
42217K-10-6	Health Care REIT Inc		02/25/2013	Investment Technology	06/25/2013	Investment Technology	25.000	1,599	1,609	1,599							10	10	19	
42217K-10-6	Health Care REIT Inc		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	10.000	669	644	669							(25)	(25)		
437076-10-2	Home Depot Inc		01/23/2013	Investment Technology	06/25/2013	Investment Technology	40.000	2,649	2,965	2,649							316	316	31	
485170-30-2	Kansas City Southern		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	15.000	1,599	1,601	1,599							2	2	3	
49456B-10-1	Kinder Morgan Inc		01/23/2013	Investment Technology	06/25/2013	Investment Technology	45.000	1,694	1,672	1,694							(22)	(22)	34	
49456B-10-1	Kinder Morgan Inc		09/18/2013	Investment Technology	11/26/2013	Investment Technology	120.000	4,330	4,301	4,330							(28)	(28)	49	
544147-10-1	Lorillard Inc		01/16/2013	Stock Split	11/26/2013	Investment Technology	67.000												147	
554382-10-1	Macerich Co		06/25/2013	Investment Technology	11/26/2013	Investment Technology	40.000	2,376	2,273	2,376							(102)	(102)	48	
554382-10-1	Macerich Co		09/18/2013	Investment Technology	11/26/2013	Investment Technology	25.000	1,483	1,421	1,483							(62)	(62)	16	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
617446-44-8	Morgan Stanley		01/04/2013	Liquidnet Inc	11/26/2013	Merrill Lynch	565.000	11,208	17,793	11,208							6,585	6,585	113	
617446-44-8	Morgan Stanley		01/04/2013	Sanford Bernstein	11/26/2013	Merrill Lynch	1,000.000	19,898	31,492	19,898							11,594	11,594	200	
65249B-10-9	News Corp CL A		07/01/2013	Tax Free Exchange	07/12/2013	Corp Reorg/Merger	0.000	1	4	1							3	3		
74340W-10-3	ProLogis Inc		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	150.000	5,822	5,536	5,822							(285)	(285)		
79466L-30-2	Salesforce.com Inc		01/23/2013	Investment Technology	06/25/2013	Investment Technology	20.000	3,411	2,994	3,411							(416)	(416)		
79466L-30-2	Salesforce.com Inc		04/18/2013	Stock Split	06/25/2013	Investment Technology	60.000													
79466L-30-2	Salesforce.com Inc		04/18/2013	Stock Split	09/18/2013	Investment Technology	15.000													
844741-10-8	Southwest Airlines Co		05/24/2013	Credit Suisse	11/26/2013	Merrill Lynch	890.000	12,690	16,429	12,690							3,739	3,739	71	
847560-10-9	Spectra Energy Corp		06/25/2013	Investment Technology	11/26/2013	Investment Technology	115.000	3,924	3,896	3,924							(28)	(28)	70	
847560-10-9	Spectra Energy Corp		09/18/2013	Investment Technology	11/26/2013	Investment Technology	15.000	513	508	513							(5)	(5)	5	
85207U-10-5	Sprint Corporation Inc		07/11/2013	Tax Free Exchange	08/05/2013	Corp Reorg/Merger	1.000	6	6	6							1	1		
85207U-10-5	Sprint Corporation Inc		07/11/2013	Tax Free Exchange	11/26/2013	Investment Technology	321.000	1,926	2,611	1,926							685	685		
854502-10-1	Stanley Black & Decker Inc		01/23/2013	Investment Technology	06/25/2013	Investment Technology	5.000	390	382	390							(8)	(8)	5	
854502-10-1	Stanley Black & Decker Inc		02/25/2013	Investment Technology	06/25/2013	Investment Technology	30.000	2,278	2,293	2,278							15	15	29	
92276F-10-0	Ventas Inc		06/25/2013	Investment Technology	09/18/2013	Investment Technology	5.000	337	325	337							(12)	(12)	3	
92276F-10-0	Ventas Inc		06/25/2013	Investment Technology	11/26/2013	Investment Technology	40.000	2,695	2,299	2,695							(397)	(397)	27	
949746-10-1	Wells Fargo & Co New		01/23/2013	Investment Technology	06/25/2013	Investment Technology	90.000	3,151	3,626	3,151							475	475	50	
963320-10-6	Whirlpool Corp		04/04/2013	Liquidnet Inc	11/26/2013	Merrill Lynch	80.000	8,954	12,281	8,954							3,327	3,327	150	
966244-10-5	Whitewave Foods Co CL A		05/23/2013	Spin Off	06/13/2013	Corp Reorg/Merger	1.000	5	11	5							6	6		
966244-20-4	Whitewave Foods Co CL B		05/23/2013	Spin Off	06/13/2013	Corp Reorg/Merger	1.000	5	11	5							6	6		
966244-20-4	Whitewave Foods Co CL B		05/23/2013	Spin Off	09/24/2013	Tax Free Exchange	43.000	317	317	317										
98978V-10-3	Zoetis Inc		07/01/2013	Tax Free Exchange	07/01/2013	Corp Reorg/Merger	1.000	14	24	14							10	10		
G47791-10-1	Ingersoll-Rand PLC		06/25/2013	Investment Technology	12/12/2013	Spin Off	0.000	546	546	546										
H6169Q-10-8	Pentair Ltd		06/05/2013	Citigroup Global	06/25/2013	Investment Technology	35.000	1,999	1,981	1,999							(18)	(18)		
G0176J-10-9	Allegion PLC	F	12/12/2013	Spin Off	12/12/2013	Corp Reorg/Merger	0.000	9	14	9							5	5		
G5785G-10-7	Mallinckrodt PLC	F	07/01/2013	Spin Off	07/12/2013	Corp Reorg/Merger	1.000	28	32	28							4	4		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								245,533	302,155	245,533							56,622	56,622	2,646	
9799998. Total - Common Stocks								245,533	302,155	245,533							56,622	56,622	2,646	
9899999. Total - Preferred and Common Stocks								245,533	302,155	245,533							56,622	56,622	2,646	
9999999 - Totals								23,121,558	22,700,608	23,103,578		(17,980)		(17,980)			(402,970)	(402,970)	283,694	80,151

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
09248U-61-9	Blackrock Liquidity Temp Fund			12/31/2013	Motorists	XXX	500,011						500,011			0.000	0.000		45	
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/31/2013	BNY Mellon	XXX	1,957,251						1,957,251			0.000	0.000		150	
52470G-30-4	Western Asset Institutional Cash Reserves			12/31/2013	Motorists	XXX										0.000	0.000		47	
52470G-88-2	Western Asset			12/30/2013	BNY Mellon	XXX	710,265						710,265			0.000	0.000		49	
60934N-20-3	Federated Investors Prime Obligations Fund			12/31/2013	BNY Mellon	XXX	500,000						500,000			0.000	0.000		42	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			12/31/2013	Motorists	XXX										0.000	0.000		53	
8999999. Subtotal - Class One Money Market Mutual Funds							3,667,527					XXX	3,667,527			XXX	XXX	XXX	386	
9199999 - Totals							3,667,527					XXX	3,667,527			XXX	XXX	XXX	386	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ ....587,779 Book/Adjusted Carrying Value $ 587,779
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ ....587,779 Book/Adjusted Carrying Value $ 587,779

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Huntington National Bank	Columbus, OH					354,101	XXX
Vanderbilt Avenue Asset Management LLC	New York, NY		0.250	8,381		3,115,973	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	8,381		3,470,074	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	8,381		3,470,074	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	8,381		3,470,074	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	(1,069,264)	4.	April	3,259,184	7.	July	3,159,118	10.	October	3,634,983
2.	February	3,283,056	5.	May	3,508,689	8.	August	3,525,065	11.	November	3,948,441
3.	March	3,275,036	6.	June	2,218,142	9.	September	3,321,517	12.	December	3,470,074

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Life Insurance			163,294	173,526
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Life Insurance	1,601,058	1,668,064		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Life Insurance			600,167	610,266
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,601,058	1,668,064	763,461	783,792
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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